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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 29/10/2014	Any day expiry		10.86140	10.86140		10.95150	10.95150		10.36	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	6.95790	0.00696	4.18030	0.00418	6.958	12.10	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	0.52880	0.00053	6.98130	0.00698	0.529	17.51	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	288.79760	0.28880	201.44320	0.20144	288.798	19.69	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	0.01180	0.00001	0.03930	0.00004	0.012	39.71	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.00000	0.00000	0.00010	0.00000	0.000	40.92	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		10.86140	10.86140		10.95150	10.95150		10.34	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	498.71950	0.49872	409.62070	0.40962	498.719	21.40	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	0.05270	0.00005	0.45550	0.00046	0.053	24.81	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	638.65270	0.63865	548.95550	0.54896	638.653	24.81	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		10.86850	10.86850		10.96040	10.96040		9.55	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.02930	0.00003	0.11230	0.00011	0.029	14.83	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	24.52890	0.02453	58.41350	0.05841	24.529	10.90	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.07320	0.00007	0.22270	0.00022	0.073	20.97	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		10.87030	10.87030		10.96210	10.96210		10.02	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	147.69740	0.14770	227.80200	0.22780	147.697	11.30	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	5.50310	0.00550	14.33380	0.01433	5.503	12.99	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry		10.87920	10.87920		10.97100	10.97100		9.95	0.00	0	1,338.00

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 10/11/2014	Any day expiry	10.97	Call	48.04640	0.04805	90.84630	0.09085	48.046	10.45	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry			10.88270	10.88270	10.97450	10.97450		10.02	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			10.90590	10.90590	10.99760	10.99760		9.99	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	74.93320	0.07493	50.83440	0.05083	74.933	10.05	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.25880	0.00026	0.29130	0.00029	0.259	26.03	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			10.90760	10.90760	10.99930	10.99930		9.98	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	295.87640	0.29588	230.30750	0.23031	295.876	11.55	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	4.90460	0.00490	8.33600	0.00834	4.905	15.19	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.91120	10.91120	11.00290	11.00290		10.07	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			10.93290	10.93290	11.02460	11.02460		10.36	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.93470	10.93470	11.02650	11.02650		10.38	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93650	10.93650	11.02830	11.02830		10.39	314,894,644.50	28,793	954,611.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.07600	0.00008	0.07370	0.00007	0.076	16.04	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.33750	0.00034	0.31070	0.00031	0.338	14.71	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.43410	0.00143	1.25210	0.00125	1.434	13.41	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.09420	0.00209	1.88330	0.00188	2.094	12.95	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	2.94630	0.00295	2.63310	0.00263	2.946	12.18	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	840.47640	0.84048	931.73710	0.93174	840.476	11.54	2,118,000.53	2,520	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	3.97640	0.00398	3.43710	0.00344	3.976	11.54	52,337.38	13,162	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	644.09430	0.64409	734.42210	0.73442	644.094	10.25	1,455,653.12	2,260	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.71560	0.00872	6.92630	0.00693	8.716	10.00	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.02510	0.00903	7.14680	0.00715	9.025	9.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.34730	0.00935	7.37520	0.00738	9.347	9.87	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.03180	0.01003	7.85890	0.00786	10.032	9.74	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.77500	0.01077	8.38060	0.00838	10.775	9.61	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	14.22930	0.01423	9.55210	0.00955	14.229	9.67	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	15.22060	0.01522	9.87430	0.00987	15.221	9.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	19.74390	0.01974	12.96810	0.01297	19.744	9.74	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	21.02330	0.02102	13.85150	0.01385	21.023	9.75	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	23.77270	0.02377	15.76300	0.01576	23.773	9.78	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	28.40360	0.02840	19.01600	0.01902	28.404	9.82	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	37.58750	0.03759	25.57820	0.02558	37.588	9.89	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	44.05330	0.04405	30.27600	0.03028	44.053	9.94	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	62.19270	0.06219	43.73890	0.04374	62.193	10.04	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	277.85710	0.27786	348.98060	0.34898	277.857	10.08	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	271.10560	0.27111	341.46190	0.34146	271.106	10.09	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	245.08710	0.24509	312.25120	0.31225	245.087	10.15	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	232.67940	0.23268	298.18130	0.29818	232.679	10.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	100.12850	0.10013	72.98320	0.07298	100.129	10.19	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	104.17830	0.10418	76.17790	0.07618	104.178	10.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	197.90620	0.19791	258.20310	0.25820	197.906	10.26	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	176.77600	0.17678	233.46890	0.23347	176.776	10.32	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	155.50080	0.15550	117.64690	0.11765	155.501	10.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	160.77600	0.16078	122.00240	0.12200	160.776	10.38	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	166.15230	0.16615	126.45810	0.12646	166.152	10.39	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	133.96120	0.13396	178.51220	0.17851	133.961	10.66	0.00	0	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	197.46120	0.19746	150.21220	0.15021	197.461	10.66	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	114.49130	0.11449	153.78740	0.15379	114.491	10.98	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	105.85270	0.10585	142.68180	0.14268	105.853	11.14	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	266.62500	0.26663	210.85410	0.21085	266.625	11.19	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	95.36700	0.09537	129.07880	0.12908	95.367	11.35	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	90.53560	0.09054	122.76750	0.12277	90.536	11.46	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	79.55390	0.07955	108.31040	0.10831	79.554	11.72	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	343.05390	0.34305	280.01040	0.28001	343.054	11.72	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	69.98530	0.06999	95.58610	0.09559	69.985	11.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	61.65560	0.06166	84.41090	0.08441	61.656	12.25	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	55.77780	0.05578	76.46720	0.07647	55.778	12.47	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	48.10020	0.04810	66.01860	0.06602	48.100	12.78	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	41.59890	0.04160	57.10700	0.05711	41.599	13.10	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	601.32420	0.60132	523.60810	0.52361	601.324	13.32	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	29.22690	0.02923	40.23390	0.04023	29.227	13.89	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	27.92100	0.02792	38.46370	0.03846	27.921	13.99	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	27.29380	0.02729	37.61280	0.03761	27.294	14.04	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	21.38930	0.02139	29.57430	0.02957	21.389	14.61	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	20.05330	0.02005	27.74870	0.02775	20.053	14.77	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	16.95740	0.01696	23.50570	0.02351	16.957	15.18	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	15.62960	0.01563	21.68190	0.02168	15.630	15.39	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	14.42820	0.01443	20.02860	0.02003	14.428	15.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	14.14610	0.01415	19.64010	0.01964	14.146	15.65	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	12.83450	0.01283	17.83210	0.01783	12.835	15.91	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,076.33450	1.07633	989.53210	0.98953	1,076.334	15.91	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	12.59080	0.01259	17.49590	0.01750	12.591	15.96	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	10.04720	0.01005	14.80180	0.01480	10.047	16.25	78,780.10	7,841	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	5.62930	0.00563	8.44950	0.00845	5.629	16.56	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	5.45870	0.00546	8.20090	0.00820	5.459	16.58	6,168.33	1,130	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.61510	0.00062	0.96080	0.00096	0.615	17.74	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.51010	0.00051	0.79780	0.00080	0.510	17.84	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.42510	0.00043	0.52790	0.00053	0.425	18.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.43410	0.00043	0.53340	0.00053	0.434	18.92	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.24160	0.00024	0.23110	0.00023	0.242	27.32	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.94190	10.94190	11.03370	11.03370		10.33	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	98.01110	0.09801	72.07000	0.07207	98.011	10.11	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	304.61740	0.30462	245.72450	0.24572	304.617	11.39	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	15.22560	0.01523	20.78190	0.02078	15.226	15.77	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.73620	0.00074	0.78410	0.00078	0.736	22.75	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			10.94910	10.94910	11.04100	11.04100		10.39	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	314.48140	0.31448	255.54860	0.25555	314.481	11.46	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	71.40880	0.07141	95.01040	0.09501	71.409	12.28	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	442.30880	0.44231	374.01040	0.37401	442.309	12.28	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			10.95630	10.95630	11.04820	11.04820		10.32	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.02550	11.02550	11.11890	11.11890		10.45	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	127.30970	0.12731	102.13950	0.10214	127.310	10.16	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.64710	0.00065	1.80660	0.00181	0.647	17.83	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.07890	11.07890	11.17260	11.17260		11.07	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	145.11310	0.14511	119.93220	0.11993	145.113	10.44	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	15.27290	0.01527	18.39210	0.01839	15.273	23.67	0.00	0	300.00

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\$ / R	On 26/02/2015	Any day expiry		11.08080	11.08080		11.17450	11.17450		11.07	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.08270	11.08270		11.17640	11.17640		11.08	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.11500	11.11500		11.20900	11.20900		11.12	115,818,300.00	10,420	119,660.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	20.80740	0.02081	17.90640	0.01791	20.807	10.46	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	40.05910	0.04006	34.48820	0.03449	40.059	10.24	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	67.15360	0.06715	57.91080	0.05791	67.154	10.06	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	134.86260	0.13486	111.35610	0.11136	134.863	10.42	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	149.74880	0.14975	124.48390	0.12448	149.749	10.50	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	153.62060	0.15362	0.00000	0.00000	153.621	10.52	1,246,016.69	8,111	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	195.56110	0.19556	165.34060	0.16534	195.561	10.72	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	216.84730	0.21685	253.23000	0.25323	216.847	12.29	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	184.74480	0.18474	0.00000	0.00000	184.745	12.84	3,216,591.71	17,411	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	172.84500	0.17285	202.11500	0.20212	172.845	13.07	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	132.65470	0.13265	155.15630	0.15516	132.655	14.03	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	114.44240	0.11444	133.71190	0.13371	114.442	14.61	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	66.00090	0.06600	77.24570	0.07725	66.001	16.77	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	47.20500	0.04721	54.89110	0.05489	47.205	18.27	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	32.07940	0.03208	35.25060	0.03525	32.079	23.22	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.13590	11.13590		11.23000	11.23000		11.34	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	157.60580	0.15761	133.16890	0.13317	157.606	10.54	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	25.48920	0.02549	31.64280	0.03164	25.489	24.33	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.14550	11.14550		11.23960	11.23960		11.32	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	362.02030	0.36202	314.93630	0.31494	362.020	11.50	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	110.09940	0.11010	127.16910	0.12717	110.099	15.37	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry		11.19680	11.19680		11.29130	11.29130		11.47	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	164.03620	0.16404	138.54220	0.13854	164.036	10.48	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	34.45150	0.03445	43.93200	0.04393	34.452	24.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.25390	11.25390		11.34910	11.34910		11.72	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	171.53620	0.17154	146.95800	0.14696	171.536	10.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	42.86030	0.04286	50.57420	0.05057	42.860	24.42	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.28550	11.28550		11.38110	11.38110		11.90	141,960,304.50	12,579	24,091.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	149.49520	0.14950	136.41900	0.13642	149.495	10.44	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	154.88220	0.15488	141.36780	0.14137	154.882	10.43	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	252.98040	0.25298	221.89090	0.22189	252.980	11.04	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	262.72530	0.26273	230.88450	0.23088	262.725	11.10	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	303.54090	0.30354	268.72790	0.26873	303.541	11.31	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	314.19540	0.31420	278.64760	0.27865	314.195	11.37	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	430.06640	0.43007	387.40470	0.38740	430.066	11.90	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	128.34910	0.12835	143.46000	0.14346	128.349	17.31	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	114.41660	0.11442	127.49550	0.12750	114.417	17.95	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	101.98610	0.10199	113.22440	0.11322	101.986	18.65	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry		11.31310	11.31310		11.40900	11.40900		11.92	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	177.02210	0.17702	157.94570	0.15795	177.022	10.60	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	46.30700	0.04631	52.36820	0.05237	46.307	24.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.37830	11.37830		11.47490	11.47490		12.23	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	182.72970	0.18273	168.59730	0.16860	182.730	10.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	54.68550	0.05469	65.25540	0.06526	54.686	24.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.43830	11.43830		11.53500	11.53500		12.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	188.51450	0.18851	0.18851	174.57510	0.17458	0.17458	188.515	10.78	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	56.44070	0.05644	0.05644	67.29040	0.06729	0.06729	56.441	23.87	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.47550	11.47550	11.47550	11.57230	11.57230	11.57230		12.42	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	131.19910	0.13120	0.13120	119.44120	0.11944	0.11944	131.199	10.87	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,015.82990	1.01583	1.01583	1,100.17000	1.10017	1.10017	1,015.830	10.87	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	259.54720	0.25955	0.25955	233.54170	0.23354	0.23354	259.547	11.10	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	744.37670	0.74438	0.74438	814.48140	0.81448	0.81448	744.377	11.16	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	390.04490	0.39004	0.39004	428.97350	0.42897	0.42897	390.045	14.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	299.52480	0.29952	0.29952	328.89050	0.32889	0.32889	299.525	15.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	229.91350	0.22991	0.22991	252.45950	0.25246	0.25246	229.913	17.01	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	175.82150	0.17582	0.17582	184.28340	0.18428	0.18428	175.822	22.57	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.50460	11.50460	11.50460	11.60130	11.60130	11.60130		12.56	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	196.37760	0.19638	0.19638	179.48450	0.17948	0.17948	196.378	10.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	65.93840	0.06594	0.06594	78.05260	0.07805	0.07805	65.938	23.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.56670	11.56670	11.56670	11.66340	11.66340	11.66340		12.69	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	198.91760	0.19892	0.19892	183.59420	0.18359	0.18359	198.918	10.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	75.37470	0.07537	0.07537	86.91840	0.08692	0.08692	75.375	23.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.62900	11.62900	11.62900	11.72540	11.72540	11.72540		12.85	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	204.27180	0.20427	0.20427	188.99990	0.18900	0.18900	204.272	11.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	72.62150	0.07262	0.07262	80.43070	0.08043	0.08043	72.621	23.75	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.66480	11.66480	11.66480	11.76090	11.76090	11.76090		12.99	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	255.32100	0.25532	0.25532	0.00000	0.00000	0.00000	255.321	11.30	2,276,697.36	8,917	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	970.12100	0.97012	0.97012	0.00000	0.00000	0.00000	970.121	11.30	4,201,594.05	4,331	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	937.67780	0.93768	0.93768	1,015.47020	1.01547	1.01547	937.678	11.33	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	334.21750	0.33422	0.33422	0.00000	0.00000	0.00000	334.218	16.68	8,855,426.88	26,496	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.68720	11.68720	11.68720	11.78310	11.78310	11.78310		13.11	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	207.96220	0.20796	0.20796	192.53220	0.19253	0.19253	207.962	11.24	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.99420	0.06799	0.06799	78.63080	0.07863	0.07863	67.994	23.48	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.93650	10.93650	10.93650	11.02830	11.02830	11.02830		10.39	546,825.00	50	1,621.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.11500	11.11500	11.11500	11.20900	11.20900	11.20900		11.12	111,150.00	10	220.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	25,000.37890	0.25000	0.25000	29,142.18140	0.29142	0.29142	25,000.379	11.82	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.28550	11.28550	11.28550	11.38110	11.38110	11.38110		11.90	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.47550	11.47550	11.47550	11.57230	11.57230	11.57230		12.42	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.67300	17.67300	17.67300	17.78730	17.78730	17.78730		9.92	30,344,541.00	1,717	39,335.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	118.34240	0.11834	0.11834	94.12780	0.09413	0.09413	118.342	10.07	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	150.80930	0.15081	0.15081	122.36180	0.12236	0.12236	150.809	10.02	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	873.90400	0.87390	0.87390	780.98620	0.78099	0.78099	873.904	11.50	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	15.92680	0.01593	0.01593	21.68930	0.02169	0.02169	15.927	13.73	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	13.07620	0.01308	0.01308	17.62810	0.01763	0.01763	13.076	14.23	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.79510	17.79510	17.79510	17.91140	17.91140	17.91140		10.24	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	639.09540	0.63910	0.63910	572.30200	0.57230	0.57230	639.095	11.13	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	858.90350	0.85890	0.85890	780.92380	0.78092	0.78092	858.904	11.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	967.33230	0.96733	0.96733	884.91600	0.88492	0.88492	967.332	12.01	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	9.89650	0.00990	0.00990	13.28010	0.01328	0.01328	9.896	16.32	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	7.73960	0.00774	0.00774	9.21350	0.00921	0.00921	7.740	18.19	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	7.71060	0.00771	0.00771	9.16890	0.00917	0.00917	7.711	18.25	0.00	0	2,416.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 16/03/2015	Foreign Exchange Future			17.94690		17.94690		18.06420	18.06420		10.90	3,589,380.00	200	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	206.09910		0.20610		245.88270	0.24588	206.099	12.95	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.20440		18.20440		18.32380	18.32380		11.94	364,088.00	20	1,795.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.49150		18.49150		18.61170	18.61170		12.43	0.00	0	1,005.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10130		0.10130		0.10237	0.10237		9.35	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10307		0.10307		0.10417	0.10417		10.65	0.00	0	75.00
€ / R	On 29/10/2014	Any day expiry			13.84120		13.84120		13.92070	13.92070		9.27	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			13.90150		13.90150		13.98290	13.98290		9.36	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.94040		13.94040		14.02170	14.02170		9.66	48,651,996.00	3,490	73,645.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	39.22810		0.03923		29.99440	0.02999	39.228	9.36	136,278.42	3,474	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	101.35480		0.10135		81.51530	0.08152	101.355	9.52	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	217.25700		0.21726		180.54440	0.18054	217.257	9.79	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	324.56350		0.32456		277.64480	0.27764	324.563	10.31	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	11.88560		0.01189		17.51860	0.01752	11.886	13.70	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	9.05740		0.00906		13.49890	0.01350	9.057	14.20	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	7.65140		0.00765		11.69250	0.01169	7.651	14.43	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	0.49510		0.00050		0.86070	0.00086	0.495	15.52	859.99	1,737	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.17620		14.17620		14.25980	14.25980		10.25	141,762.00	10	28,503.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	185.89920		0.18590		167.27940	0.16728	185.899	9.92	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	270.60950		0.27061		247.84180	0.24784	270.610	10.14	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	280.12250		0.28012		256.92680	0.25693	280.123	10.16	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	156.19350		0.15619		181.82740	0.18183	156.194	12.65	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	149.00700		0.14901		173.57210	0.17357	149.007	12.79	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	120.88460		0.12088		141.09710	0.14110	120.885	13.41	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	117.74080		0.11774		137.45220	0.13745	117.741	13.49	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	100.14800		0.10015		116.98000	0.11698	100.148	14.01	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.40300		14.40300		14.48840	14.48840		11.15	0.00	0	6,225.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.66050		14.66050		14.74630	14.74630		11.81	146,605.00	10	110.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.91850		14.91850		15.01000	15.01000		12.35	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	265.27850		0.26528		0.00000	0.00000	265.278	10.72	1,537,288.91	5,795	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	412.11410		0.41211		0.00000	0.00000	412.114	15.29	4,776,402.42	11,590	5,795.00
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			527.14000		527.14000		526.37000	526.37000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			535.29700		535.29700		534.52000	534.52000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			544.42900		544.42900		543.64500	543.64500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			441.43900		441.43900		440.96400	440.96400			0.00	0	3.00
AL37	On 05/02/2015	Index Future			448.27000		448.27000		447.79200	447.79200			0.00	0	111.00
AL37	On 07/05/2015	Index Future			455.91700		455.91700		455.43600	455.43600			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			523.09000		523.09000		522.13600	522.13600			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			531.18500		531.18500		530.22000	530.22000			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.24600		540.24600		539.27200	539.27200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			476.62400		476.62400		476.00700	476.00700			953,248,000.00	200	379.00
ALBI	On 05/02/2015	Index Future			483.99900		483.99900		483.37700	483.37700			967,998,000.00	200	265.00
ALBI	On 07/05/2015	Index Future			492.25500		492.25500		491.62900	491.62900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.28900		501.28900		500.64800	500.64800			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.64790		9.64790		9.68290	9.68290		7.45	1,736,622.00	180	12,314.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	36.52580		0.03653		31.34250	0.03134	36.526	8.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	200.71640		0.20072		179.04070	0.17904	200.716	7.93	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	12.84530		0.01285		17.60770	0.01761	12.845	8.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.96390		0.00096		1.32120	0.00132	0.964	12.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.83010		0.00083		1.14140	0.00114	0.830	12.70	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.73940		9.73940		9.77540	9.77540		9.03	4,869,700.00	500	8,126.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.82700		9.82700		9.86320	9.86320		10.35	2,456,750.00	250	3,500.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.92860		9.92860		9.96500	9.96500		11.08	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.77800		9.77800		9.81360	9.81360		8.42	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.91290		9.91290		9.94980	9.94980		9.61	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			4.12490		4.12490		-9.23710	-9.23710			(17,128.44)	3,884	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			738.64420		738.64420		825.74510	825.74510			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			836.61170		836.61170		924.13650	924.13650			2,072,078.44	2,356	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			291.15470		291.15470		-245.37490	-245.37490			(978,658.32)	4,362	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			645.95330		645.95330		734.10850	734.10850			925,060.50	1,350	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.56220		11.56220		11.62650	11.62650		10.33	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.76380		11.76380		11.82980	11.82980		11.22	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.78320		1.78320		1.79530	1.79530		9.70	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.79990		1.79990		1.81230	1.81230		10.51	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.02987		123.02987		123.43493	123.43493			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.94958		124.94958		125.36210	125.36210			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.57992		125.57992		126.00112	126.00112			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.38076		84.67707		9.39680	84.55448			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.46832		85.98781		9.48476	85.86416			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.53767		83.66677		9.55447	83.54207			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.59423		85.22145		9.61162	85.09386			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	474.79500		474.79500		474.17300	474.17300			0.00	0	429.00
GOVI	On 05/02/2015	GOVI	482.14200		482.14200		481.51500	481.51500			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	490.36600		490.36600		489.73500	489.73500			0.00	0	0.00
GOVI	On 06/08/2015	GOVI	499.36600		499.36600		498.71900	498.71900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.89383		117.89383		117.87695	117.87695			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.57641		118.57641		118.56036	118.56036			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.61580		120.61580		120.60099	120.60099			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	124.14246		124.14246		124.12443	124.12443			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	124.77816		124.77816		124.76076	124.76076			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	126.92412		126.92412		126.90826	126.90826			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	123.61498		123.61498		123.59646	123.59646			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.54385		125.54385		125.52636	125.52636			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.32535		126.32535		126.30915	126.30915			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	132.18885		132.18885		132.16912	132.16912			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.80327		132.80327		132.78440	132.78440			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.08694		135.08694		135.06959	135.06959			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	220.73800		220.73800		220.80500	220.80500			161,138,740.00	73	1,091.00
IGOV	On 05/02/2015	Index Future	224.18100		224.18100		224.25100	224.25100			163,652,130.00	73	83.00
IGOV	On 07/05/2015	Index Future	228.03200		228.03200		228.10600	228.10600			0.00	0	0.00
IGOV	On 06/08/2015	Index Future	232.24300		232.24300		232.31700	232.31700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	598.31900		598.31900		598.49800	598.49800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	607.74100		607.74100		607.92400	607.92400			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	618.39800		618.39800		618.59000	618.59000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		145.28465	145.28465		145.26692	145.26692			0.00	0	107.00
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 19/11/2014	Jibar Tradeable Future		6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.16000	93.84000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.19000	93.81000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.26000	93.74000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.29000	93.71000		6.34000	93.66000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.40000	93.60000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.54000	93.46000		6.56000	93.44000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.66000	93.34000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.82000	93.18000		6.86000	93.14000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.94000	93.06000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.06000	92.94000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.19000	92.81000		7.22000	92.78000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future		0.12070	0.12070		0.12210	0.12210		11.48	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future		0.06550	0.06550		0.06600	0.06600		14.09	0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.27470	1.27470		1.27140	1.27140			0.00	0	30.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.27540	1.27540		1.27220	1.27220			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future		7.90736	124.05314		7.93315	123.82813		7.05	2,977,275.36	24	43,213.00
R186	On 06/11/2014	Bond Future	7.70	Call	56.47000	0.05647	48.92000	0.04892	56.470	6.94	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	197.91000	0.19791	168.87000	0.16887	197.910	6.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,040.80000	1.04080	911.40000	0.91140	1,040.800	7.05	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,367.16000	3.36716	3,147.00000	3.14700	3,367.160	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	3.59000	0.00359	8.44000	0.00844	3.590	7.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	0.19000	0.00019	0.62000	0.00062	0.190	7.34	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	0.06000	0.00006	0.23000	0.00023	0.060	7.37	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	0.03000	0.00003	0.13000	0.00013	0.030	7.39	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000	0.00000	0.00000	0.00000	0.000	7.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future		7.96449	120.67792		7.99108	120.45056		7.48	36,203,376.00	300	4,186.00
R186	On 05/02/2015	Bond Future	9.00	Put	81.29000	0.08129	93.05000	0.09305	81.290	7.97	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		8.00217	122.74007		8.02953	122.51044		7.74	0.00	0	0.00
R186	On 06/08/2015	Bond Future		8.02219	119.71639		8.05065	119.48163			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	290.19976	290.19976		290.15863	290.15863			0.00	0	908.00
R197	On 05/02/2015		Bond Future	288.71111	288.71111		288.67197	288.67197			0.00	0	0.00
R197	On 07/05/2015		Bond Future	293.67648	293.67648		293.64030	293.64030			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	234.08485	234.08485		234.05099	234.05099			355,808,972.00	1,520	48,833.00
R202	On 05/02/2015		Bond Future	234.54185	234.54185		234.50939	234.50939			356,503,612.00	1,520	1,520.00
R202	On 07/05/2015		Bond Future	238.57476	238.57476		238.54502	238.54502			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	7.67800	101.96000		7.70890	101.77251		5.80	0.00	0	7,643.00
R2023	On 05/02/2015		Bond Future	7.74066	103.53821		7.77273	103.34885		5.82	0.00	0	0.00
R2023	On 07/05/2015		Bond Future	7.77421	101.38005		7.80743	101.18875		6.26	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	7.78640	103.26306		7.82123	103.06745		6.41	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	362.97000	0.36297		388.76000	0.38876	362.970	6.79	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	6.75327	105.09730		6.78442	105.01604		2.00	0.00	0	11,231.00
R203	On 06/11/2014	6.84	Call	273.32000	0.27332		221.64000	0.22164	273.320	1.98	0.00	0	45.00
R203	On 06/11/2014	6.98	Call	594.39000	0.59439		519.29000	0.51929	594.390	2.00	0.00	0	14.00
R203	On 05/02/2015		Bond Future	6.81291	106.72410		6.84704	106.64258		1.96	0.00	0	2,093.00
R203	On 05/02/2015	7.69	Call	2,085.57000	2.08557		2,007.64000	2.00764	2,085.570	2.07	0.00	0	55.00
R203	On 07/05/2015		Bond Future	6.79947	104.37813		6.83696	104.29660		1.99	0.00	0	0.00
R203	On 06/08/2015		Bond Future	6.70771	106.31727		6.75049	106.23345			0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014		Bond Future	8.35755	99.17119		8.36326	99.12357			46,610,459.30	470	4,191.00
R2030	On 05/02/2015		Bond Future	8.41757	96.69947		8.42334	96.65210			45,448,750.90	470	470.00
R2030	On 07/05/2015		Bond Future	8.46332	98.35296		8.46911	98.30607			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	8.59730	101.39963		8.61303	101.24616			54,755,800.20	540	10,025.00
R2037	On 05/02/2015		Bond Future	8.65558	98.71199		8.67166	98.55714			53,304,474.60	540	3,820.00
R2037	On 07/05/2015		Bond Future	8.70125	100.39998		8.71764	100.24381			0.00	0	0.00
R2037	On 06/08/2015		Bond Future	8.73563	98.00464		8.75255	97.84493			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.06816		106.38746		7.09414	106.29439		2.92	0.00	0	9,979.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.12950		103.99961		7.15716	103.90607		3.00	0.00	0	1,988.00
R204	On 07/05/2015	Bond Future			7.14848		105.77655		7.17793	105.68279		3.04	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.12332		103.70023		7.15555	103.60396		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	152.09000		0.15209		163.29000	0.16329	152.090	3.36	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			8.68708		103.09004		8.70278	102.92363			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.74366		100.30330		8.75970	100.13536			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.78836		102.01850		8.80471	101.84897			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.82251		99.52811		8.83938	99.35462			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.67721		102.50741		8.68791	102.39067			340,324,601.20	3,320	28,143.00
R2048	On 05/02/2015	Bond Future			8.73490		104.09411		8.74581	103.97656			345,592,445.20	3,320	4,597.00
R2048	On 07/05/2015	Bond Future			8.77562		101.43879		8.78668	101.32067			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.80541		103.32326		8.81683	103.20216			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			7.29794		102.12593		7.32386	102.01599		3.90	0.00	0	36,349.00
R207	On 05/02/2015	Bond Future			7.35977		100.06576		7.38704	99.95508		3.89	0.00	0	3,127.00
R207	On 07/05/2015	Bond Future			7.39178		101.77605		7.42045	101.66480		3.99	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,946.85000		1.94685		1,875.35000	1.87535	1,946.850	4.05	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.39051		100.02107		7.42131	99.90703		4.18	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,592.73000		1.59273		1,534.98000	1.53498	1,592.730	4.17	0.00	0	70.00
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			7.46800		97.17386		7.49389	97.04720		4.81	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.52991		98.67805		7.55693	98.55033		4.72	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.56221		96.96221		7.59036	96.83360		5.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.56782		98.76355		7.59766	98.63183		5.14	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	265.52000		0.26552		282.43000	0.28243	265.520	5.46	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future			8.51688		78.56576		8.53256	78.43911		11.06	40,854,195.20	520	28,283.00
R209	On 06/11/2014	Bond Future	8.50	Call	472.82000		0.47282		445.11000	0.44511	472.820	10.93	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,903.41000		1.90341	1,801.66000	1.80166	1,903.410	1,903.410	11.06	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,388.36000		3.38836	3,264.50000	3.26450	3,388.360	3,388.360	11.24	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,762.95000		3.76295	3,637.69000	3.63769	3,762.950	3,762.950	11.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,135.54000		4.13554	4,009.54000	4.00954	4,135.540	4,135.540	11.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.01000		0.00001	0.03000	0.00003	0.010	0.010	11.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	11.75	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	11.82	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	11.98	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.57158		79.78188	8.58759	79.65403			11.32	41,486,577.60	520	546.00
R209	On 07/05/2015	Bond Future			8.61167		77.99536	8.62797	77.86636			12.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.63974		79.44469	8.65653	79.31276			12.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	698.37000		0.69837	720.68000	0.72068	698.370	698.370	13.38	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			173.47269		173.47269	174.04216	174.04216				0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.17940		176.17940	176.75959	176.75959				0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.12131		177.12131	177.71362	177.71362				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			132.68334		132.68334	132.66764	132.66764				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.14766		133.14766	133.13296	133.13296				0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.43786		135.43786	135.42463	135.42463				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			137.98287		137.98287	137.96368	137.96368				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.37313		138.37313	138.35490	138.35490				0.00	0	0.00
R212	On 07/05/2015	Bond Future			140.75321		140.75321	140.73651	140.73651				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			8.38760		89.16613	8.39833	89.08010			9.53	295,674,887.08	3,316	28,655.00
R213	On 05/02/2015	Bond Future			8.44814		90.54629	8.45909	90.45975			9.74	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.48898		88.54621	8.50009	88.45940			10.56	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.51670		90.19093	8.52822	90.10183				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/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	8.61703	79.37966		8.63273	79.24675		11.58	0.00	0	6,069.00
R214	On 06/11/2014	9.20	Call	4,697.11000	4.69711		4,564.58000	4.56458	4,697.110	12.02	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.55	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	8.67316	80.60839		8.68920	80.47416		11.86	0.00	0	0.00
R214	On 07/05/2015		Bond Future	8.71239	78.69193		8.72871	78.55648		12.92	0.00	0	0.00
R214	On 06/08/2015		Bond Future	8.74065	80.15371		8.75745	80.01518			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 12/12/2014		Foreign Exchange Future	20,788.17000	20,788.17000		20,933.62000	20,933.62000			0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.89900	4.89900		4.88840	4.88840		6.04	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	4.87730	4.87730		4.86530	4.86530		6.61	0.00	0	0.00
ZMW / R	On 12/12/2014		Foreign Exchange Future	1.68830	1.68830		1.70360	1.70360		16.06	0.00	0	13.00
<b>Total for Derivatives :</b>											<b>4,959,174,412.69</b>	<b>201,882</b>	<b>3 753 224.00</b>

### i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.59504			100.57625			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.85500	106.08026		6.87000	106.05300			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.77144			100.75018			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.25000	104.67827		8.27500	104.56223			9,900,000,000,000.00	1,200,000,000	622,600,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.33209			100.31092			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.93000	103.11222		8.95500	102.96476			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	101.48818			101.46530			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	101.58751			101.56438			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.11500	100.93482		9.14000	100.82853			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.97500	101.20698		6.99000	101.18219			0.00	0	120,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.49702			100.47622			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.54500	103.76177		8.57500	103.67006			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.31000	276.17996		2.31000	276.09011			46,200,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.84382			101.82440			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.48737			101.46753			0.00	20,000,000	1,240,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.92510			100.90368			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.96095			100.93871			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.98470			100.96190			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.41861			100.44590			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.20006			100.18024			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.87610			99.85618			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	91.05043		100.00000	90.82672			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	172.00147		2.05000	171.94667			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.37147		2.76000	164.31601			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.23181		2.17000	175.17545			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.76006		1.82000	184.70235			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.74125	78.49995		7.77125	78.41295			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.74125	78.49995		7.77125	78.41295			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.85899			100.83662			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			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	100.49182			100.47206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond		0.00000	100.36308			100.34246			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		7.02500	103.36044		7.06500	103.33491			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	100.64477			100.62494			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.14500	106.98009		7.16000	106.94625			428,700,000,000.00	60,000,000	30,000,000.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.32502			100.30296			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		2.68000	107.87153		2.67000	107.93373			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49000	159.22747		2.46000	159.71377			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.39000	214.37081		2.39000	214.30062			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.28000	92.54249		9.31000	92.35771			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.02075			101.93449			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	91.99000			91.99000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.26500			100.17500			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		108.67638		9.63000	108.65761			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		95.29000			95.29000			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	9.30500		112.34784		9.33000	112.12975			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.63500		91.42714		8.66000	91.29168			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	9.40000		111.62775		9.42500	111.41133			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		101.10319			101.08069			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.97789			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.89500		106.97065		7.92500	106.85711			789,500,000.00	100,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.64000		104.39951		8.66500	104.25084			8,640,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.80500		100.70459		6.82000	100.67890			136,100,000,000.00	20,000,000	10,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.68000		101.30382		8.70500	101.17290			868,000,000.00	100,000	3,583,077,200.00
ABS7	On 11/09/2026	Spot Bond	9.50000		96.27715		9.52500	96.08297			27,740,000,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.80000		103.13736		7.81500	103.09598			468,000,000,000.00	60,000,000	630,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		280.04330		2.12000	279.95362			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.34000	130.89241		1.34000	130.85329			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000	133.29702		2.06000	133.25461			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00490		100.00000	0.00488			69,751,900,000.00	697,519	697,519.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	60.77487		100.00000	60.62764			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.30500	103.45767		11.32000	103.41384			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.99315			101.96472			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.07901		100.00000	6.06412			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	102.04220			102.01307			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.73803			102.69901			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.23370		100.00000	36.14496			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.94410			101.91635			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.04282		11.00000	66.02394			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.18957		100.00000	23.13277			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.94039			100.91591			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.02796			101.00121			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.90132			100.87785			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.92772			100.90357			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.93933			100.91488			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.11820			102.09431			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.11820			102.09431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond		0.00000	102.13040			102.10637			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	102.13040			102.10637			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	102.10598			102.08223			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	92.25627			92.23761			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.98675			100.96651			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.78157			100.75895			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.91191			100.88816			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.93806			100.91364			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.94857			100.92387			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.92748			100.90332			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.88021			100.85729			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.08000	104.86336		9.10500	104.73347			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.09077			100.01811			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.75135			100.67798			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	86.15925			86.13919			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	168.21614			169.41953			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	168.23562			169.43863			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.90123			100.87776			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.90712			101.88277			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.31227			101.28951			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.90638			101.88206			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	102.68567			102.66205			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	102.60929			102.58624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.96759			90.85324			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.60108			91.41923			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.23933			102.21791			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.90442			100.88087			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.04992			102.02763			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.80318			100.78225			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.78518			100.76472			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.82012			100.79875			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.88561			100.86255			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.84860			100.82650			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.80635			100.78535			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.81800			100.79669			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.13639		10.23000	101.10853			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.82946			100.80785			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.81165			100.79050			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.64409			118.07428			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.19000	105.80084		9.21500	105.68083			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.88237			100.85940			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.80713		1.75000	116.77089			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.00482			100.98485			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.81888			100.79754			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.86215			100.84023			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.88825			100.86565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond		0.00000	100.83604			100.81479			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.98210			93.74922			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	101.12186			93.87543			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.60150			102.57967			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.82663			100.80563			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.96816			101.94683			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.88303			100.86056			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.86381			100.84132			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.90854			100.88488			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.92226			100.89825			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	101.28258			101.26281			0.00	200,000,000	100,000,000.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.53331			101.51332			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.92552			100.90142			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.92552			100.90142			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.97164			100.94686			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.86737			100.84532			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.97743			100.95199			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	103.01155			102.98902			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.97164			100.94686			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	95.15823			95.13941			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.94348			100.91891			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.92997			100.90627			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	122.25403			123.12205			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	123.13057			124.00467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond		0.00000	100.81513			100.79443			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.80781			100.78731			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.40398			101.38386			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.82768			100.80666			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	98.13964			98.13964			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.86215			100.84023			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.81617			100.79545			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.81513			100.79443			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.89175			100.86853			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.80570			101.78153			0.00	60,000,000	30,000,000.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	99.99982			99.97850			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00012			99.97947			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	102.82692			102.80795			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		16.06051		100.00000	16.02160			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.77750		100.00000	15.72770			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	101.43818			101.41763			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.58277			101.56012			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.67909			101.65505			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.22952			100.20836			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.25177			100.22859			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.28138			100.25551			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.21990			100.19986			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.68000	98.72048		7.71000	98.65958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.28118			100.25556			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.32586			100.29614			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.51000		101.32462		8.53500	101.21138			851,000,000.00	100,000	2,910,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000		113.17389		9.42500	112.98893			0.00	0	19,600,000.00
AIR03	On 09/03/2016	Spot Bond	7.25000		106.12504		7.26500	106.08442			0.00	0	214,260,000.00
AIR04	On 29/05/2024	Spot Bond	9.02000		105.33711		9.05000	105.12046			0.00	0	10,400,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.72029		100.00000	11.69421			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.78000		105.93729		9.79000	105.82965			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		163.50830		2.71000	163.98317			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.20588			101.18451			0.00	60,000,000	30,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.98416			100.96568			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.02865			101.00884			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.76271			100.74063			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.06792		100.00000	10.10181			0.00	0	28,500,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.92646			100.90750			0.00	40,000,000	20,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.81315			101.78445			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.80142			100.78207			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.83604			100.81479			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.94523			100.91738			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.26579			101.24114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	98.63500			100.38500			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	101.14558			101.12330			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	95.13479			95.13479			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.64000	296.15165		2.64000	296.05269			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	92.67413			92.67413			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	103.05727			103.05727			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	98.89933			98.89933			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	101.58511			101.58511			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	90.21480			90.21480			0.00	0	0.00
ASN033		On 07/01/2015	Spot Bond	0.00000	100.42115			100.40360			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.35423			100.33202			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	22.12319		100.00000	21.98348			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.98574			100.96520			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.76281			100.74348			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.75234			100.73328			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.68585			100.66428			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.66000	104.51361		8.68500	104.40577			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.56108			100.54216			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.06054			101.03974			0.00	20,000,000	10,000,000.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.36031			100.34227			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond		0.00000	101.73051			101.70893			0.00	0	20,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.44547			101.42320			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.21000	105.45426		9.23500	105.31250			18,420,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.38500	104.66179		7.40000	104.62737			0.00	0	30,400,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	31.79441		100.00000	31.65459			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.69889			100.67443			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.49500	104.44712		8.52500	104.34526			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.96705	102.25747		10.98920	102.21012			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.01312	101.20324		11.02659	101.16629			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.04072	101.17688		11.05556	101.13891			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.93229			100.90196			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.07151	101.13290		11.08758	101.09282			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.64125	101.35350		11.68554	101.20517			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.95319			100.92217			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.95319			100.92217			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.95326			100.92224			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.21705	100.76593		11.23920	100.71862			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.16682	101.21342		11.18689	101.16808			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.01312	101.20324		11.02659	101.16629			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04206	101.39622		11.06693	101.34411			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19932	101.05320		10.22886	100.99593			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.90728			100.87776			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.89290			100.86432			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.89290			100.86432			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.01435			100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.82143	100.47178		10.84223	100.41485			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.27000	100.51608		11.30000	100.41758			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.86829			100.84051			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.19500	98.46850		11.22500	98.36621			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.01436			100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.82804			100.80110			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.77580		9.28000	100.75068			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.88060			100.85242			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.06000	100.80197		11.08500	100.70805			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.85598			100.82861			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.87649			100.84845			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.87649			100.84845			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89584			99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.84612			100.81907			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.89031			100.86132			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.01434			100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.89031			100.86132			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.84777			100.82066			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.86143			100.83339			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.89041			100.86141			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.65659			100.63523			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.70266			100.67980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.96705	102.49238		13.98920	102.43699			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11095	101.74075		15.15540	101.61788			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.97762	101.49567		14.01321	101.41479			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.14175			101.10498			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.14175			101.10498			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.14175			101.10498			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.18231			101.14419			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.99927			100.96719			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.26542		100.00000	22.22318			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.14948		100.00000	20.10066			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.33828		100.00000	18.29386			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.31993		100.00000	11.29250			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.31993		100.00000	11.29250			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.68634		100.00000	13.65318			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.85898		100.00000	11.83025			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.25691			100.23818			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.19462			100.17486			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.44205			100.42309			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.46799			100.44793			0.00	800,000,000	400,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.71436		100.00000	7.69546			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.71436		100.00000	7.69546			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.02000	180.94386		2.02000	180.88647			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.92000	157.51416		7.94500	156.97082			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000	157.81966		7.94500	157.28014			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500	98.80174		8.33000	98.58156			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.18992			101.16702			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.66000	99.06081		7.68500	98.96713			1,532,000,000,000.00	200,000,000	105,600,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.16987			101.15029			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.20676			100.18579			0.00	400,000,000	100,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.21080			100.18942			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.22425			100.20153			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.23769			100.21362			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.27499			100.24712			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.01817			99.99989			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.01908			99.99985			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.01947			99.99983			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.01960			99.99983			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.02114			99.99976			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.02319			99.99966			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.92905			100.90845			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.99773			100.97562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.01645			100.99393			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.04500	102.70372		8.07500	102.61695			527,752,000,000.00	65,600,000	65,600,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.07259			101.04885			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.17222			101.14628			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	102.07286			102.05167			0.00	40,000,000	20,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.63981			100.61898			0.00	0	505,000,000.00
BID06	On 30/06/2019	Spot Bond		8.37000	104.79727		8.39500	104.67775			36,828,000,000,000.00	4,400,000,000	2,210,400,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	98.25861			98.24085			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	98.52094			98.51669			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	96.80124			96.79205			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.29705			101.27807			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.50021			101.47832			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.28767			101.26930			0.00	20,000,000	10,000,000.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.35136			101.33207			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.46710			101.44614			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.94850			101.92053			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.73622			102.69652			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	60.71220		100.00000	60.56351			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.09562			100.02187			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.09839			100.02400			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	97.46081			97.44227			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	96.86028			96.82104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC005	On 20/10/2015	Spot Bond		0.00000	93.23352			93.21440			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		0.00000	98.57327			98.55608			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	98.47040			98.45321			0.00	0	13,800,000,000.00
BTC008	On 02/02/2015	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	26.65614		100.00000	26.59157			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.92464			100.90377			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.58293			101.56070			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.28500	99.96010		7.32500	99.93983			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.19500	108.72524		9.22500	108.64172			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.61753			105.59299			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.09500	101.80914		9.12500	101.74231			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.26000	98.86767		12.28500	98.76154			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	99.91788			99.89032			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.22000	103.90906		11.24500	103.79484			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.68383			101.66191			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.08500	105.04082		9.11500	104.94815			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.45960			100.43015			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.66000	99.87390		11.68500	99.75420			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.60254			100.58390			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.34484			101.31508			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.76506			101.74491			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.96000	98.02448		9.98500	97.89844			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.77000	120.52872		9.79500	120.33834			0.00	0	1,642,538,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.60000	116.91951		9.62500	116.72201			0.00	0	25,400,000.00
CCT03	On 15/03/2025	Spot Bond	8.93000	116.27719		8.95500	116.06578			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.66407			101.63210			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.39500	101.90465		11.42500	101.83506			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.97502			101.94921			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.69400			101.66534			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.71147			103.68186			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.27520			100.24735			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.98749			100.96163			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.18558			100.15869			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.39184			100.34802			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.46100			101.43611			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.76538			100.74047			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.79435			100.76848			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.82788			100.80093			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.66753			102.62951			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.64011			102.60248			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.78503			102.74534			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.85711			101.83322			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.90134			100.87788			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.69625			101.67577			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.32376		10.11000	103.29607			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.52802			100.50633			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.94852		2.76000	120.90776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		120.85499		3.14000	120.81298			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.37161		8.25000	101.34897			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.76000		122.96884		2.76000	122.92725			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.32302		2.40000	120.28350			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.25336			101.22078			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.50000		100.35688		8.51500	100.30730			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.23471			100.21332			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.23931			100.21723			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55000		100.42507		8.56500	100.37524			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55000		100.42507		8.56500	100.37524			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60000		103.55090		8.61500	103.49865			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.92246			100.89845			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.01323			100.98687			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.38488			100.36559			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.38488			100.36559			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.62725			101.60636			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.93475			100.91043			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.40122			101.37934			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.48695			101.46376			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.70289		9.35000	101.67763			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.70289		9.35000	101.67763			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		101.40057			101.37857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	101.40422			101.38216			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.09256			101.07275			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.91490			100.89513			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.98949			100.97022			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.99342			100.97417			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.91490			100.89513			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.91490			100.89513			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.96325			100.94319			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.74996			101.72830			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.33578			101.31382			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.85929			101.83770			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.85929			101.83770			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.85929			101.83770			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.23156			101.20939			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.99000	103.27358		9.01500	103.15787			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.92526			100.90446			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.04390			101.01675			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.24078			101.21954			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.23580			101.21470			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.28751			101.26523			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.47916			101.45707			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.67441			101.64824			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.47427			101.45215			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	103.01068			102.98848			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	102.21729			102.19542			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.06549			101.04524			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.85635			100.83615			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.82558			100.80461			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.18785			102.12596			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.82270			101.80036			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.11359			101.08823			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.88100			100.85552			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.34902			103.32513			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.77374			100.74856			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.87155			100.84634			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.64988			100.62449			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.98264			100.95707			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.77389			100.74871			0.00	100,000,000	200,000,000.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.77389			100.74871			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.76550			100.74110			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	126.87061			126.87061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.32497			102.30004			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	126.95430			126.95430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	126.36819			126.36819			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	126.82706			126.82706			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	126.04475			126.04475			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	123.57426			123.57426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	101.87316			101.84870			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.56000	98.96307		10.59000	98.78141			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.08000	95.66366		11.11000	95.48000			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.73250			100.70918			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.98413			100.95903			0.00	0	100,000,000.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.83070			101.80681			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.15194			100.13021			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.97569			0.00	60,000,000	30,000,000.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.00000		8.80500	99.97659			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.86737			100.84532			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.15342			100.13147			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	119.80866			119.80866			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.90598			100.88292			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.92162			100.89815			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.98204			100.95700			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.94364			100.91908			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.30187			101.26804			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.30187			101.26804			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	78.38905			78.33409			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.02807			101.00133			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.73250			100.70918			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	109.57700			109.57700			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	109.57700			109.57700			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.06659			100.04439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340		On 20/12/2018	Spot Bond	0.00000	101.13474			101.10570			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.73663			100.71317			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.29399			101.26036			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.07002			101.04218			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.82737			100.80581			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.95289			100.92861			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.06595			100.04396			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.74260			101.72126			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.71599			100.69320			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.01297			100.03876			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.34365			101.32263			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.26044			101.22843			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.02153			100.00000			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.14820			100.12701			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.79212			100.77202			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.11380		10.55000	101.08509			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.74000	106.02762		9.77000	105.81199			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.86011			100.83859			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	99.84121			99.81480			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.88000	107.49407		11.91000	107.28566			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	99.83466			99.80715			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.91000	107.19367		11.94000	106.99463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond		10.34000	106.75805		10.37000	106.56757			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	99.83466			99.80715			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.09156			100.06866			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.04444			101.01776			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.96435			100.93976			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.98204			100.95700			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.86737			100.84532			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.76304			100.73871			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.26000	103.98715		9.28500	103.84033			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.89332			100.86425			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.95601			100.93165			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.17125		10.55000	101.14251			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.56637		11.00000	98.53601			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.20143			100.18100			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.97164			100.94686			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.18706			100.16598			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.67000	103.37712		11.70000	103.16893			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.06315			101.03597			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.86737			100.84532			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	107.39645			107.36778			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.92476			100.90120			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	99.84515			99.81939			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		100.00000	28.77052		100.00000	28.63198			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.28181			100.26163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392		On 20/03/2017	Spot Bond	0.00000	100.14560			100.12477			0.00	0	0.00
CLN393		On 20/12/2019	Spot Bond	0.00000	87.21360			87.18615			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	100.15404			100.13200			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	40.16607		7.01000	40.15862			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	166.51156			165.70065			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	8.30500	142.08063		8.33000	141.87321			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	7.92000	157.51416		7.94500	156.97082			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	7.92000	157.81966		7.94500	157.28014			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	93.22245			93.20330			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	93.16450			93.14519			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.48234			100.45885			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.48234			100.45885			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.93299			100.90871			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.87387			100.85112			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.88554			100.86248			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.47670			100.45389			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.88303			100.86056			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.15194			100.13021			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.80572			100.78527			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.84648			100.82498			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.84126			100.81988			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.84648			100.82498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000	101.60733			101.58168			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.38081			100.35658			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	104.85706		8.87000	104.81665			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.44500	105.31562		8.47500	105.19941			12,667,500,000,000.00	1,500,000,000	775,400,000.00
COJ05	On 05/06/2023	Spot Bond	9.90000	118.04866		9.92500	117.86267			0.00	0	20,041,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.18500	106.96617		8.20000	106.92678			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.47000	107.28916		9.49500	107.13922			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52000	108.08089		9.55000	107.86231			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.87000	96.40680		9.90000	96.21723			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.65000	97.59164		10.67500	97.39167			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.65000	95.35865		10.67500	95.16534			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.36663			101.34605			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.38309			101.36100			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.27319			101.25147			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.30771			100.28971			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.37770			101.35592			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.81154			100.78984			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.27945			100.26199			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.78000	104.81941		10.80500	104.65008			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.65189		100.00000	12.62091			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.29759		100.00000	4.28403			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.71099		100.00000	12.67088			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.06559			100.09375			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77000	98.26580		7.80000	98.16932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG52	On 21/11/2014	Spot Bond		0.00000	101.22588			101.20840			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	101.17348			101.15590			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	101.01960			101.00207			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		96.06791	100.00000	95.82408				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.09718			101.07565			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.49246			100.46954			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	102.74467			102.72600			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	102.04667			102.02772			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	101.66301			101.64390			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	97.49791			97.46582			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.13267			101.10368			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.24479			100.20990			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	101.27235			101.23970			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.98726			100.96206			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.84754			100.81660			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.46000	106.16080	8.48500	106.00962				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.35000	117.13635	7.36500	117.08886				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.28000	107.07425	8.30500	106.94239			226,237,752,000.00	27,323,400	10,350,373,800.00	
DV23	On 27/02/2023	Spot Bond		8.92000	107.99303	8.95000	107.78682			245,731,728,000.00	27,548,400	8,611,929,600.00	
DV24	On 18/02/2024	Spot Bond		8.97000	106.40019	9.00000	106.18288			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond		9.33000	108.01586	9.34000	107.90764			5,598,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond		0.00000	100.95869			100.93986			0.00	0	30,000,000.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.87726			100.85950			0.00	0	0.00

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	100.70266			100.68443			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.59335			100.57515			0.00	200,000,000	100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.84868			100.82998			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.51668			101.49735			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.82870			100.80905			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.62713			100.60671			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.75000	129.59273		7.77500	129.43314			31,038,750,000,000.00	4,005,000,000	2,005,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	92.57691			92.52992			0.00	300,000,000	100,000,000.00
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	136.45703		0.20000	136.42046			480,000,000,000.00	2,400,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	122.80550		2.03000	123.18945			55,620,000,000.00	27,000,000	527,000,000.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.39567		2.04000	111.79181			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	111.14047		2.06000	111.54362			2,090,000,000,000.00	1,000,000,000	10,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	103.03747		2.16000	103.00436			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.36000	107.93421		9.38500	107.79462			9,360,000,000.00	1,000,000	59,315,000.00
EMM02	On 11/03/2021	Spot Bond	9.21000	108.60621		9.23500	108.45546			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.70000	102.03591		9.72500	101.85456			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.95500	100.72822		9.96500	100.60470			0.00	0	600,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.10500	103.07042		10.11500	102.99468			0.00	0	5,833,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.56115			101.54022			0.00	60,000,000	30,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.34623			101.32505			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.00832			100.98732			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond	0.00000		99.89541			99.87768			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.32765			101.30922			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.37068			101.35235			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.07356	100.00000	59.88395				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		99.47213	100.00000	99.21036				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		83.37020	100.00000	83.19282				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.60015	3.00000	133.55411				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.16500		105.34508	11.18000	105.30439				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.89414			102.86792			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		98.84163			98.76704			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.75322			100.72911			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.64000		97.68581	9.66500	97.59004				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.55545			100.53266			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.41552			101.39323			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.74644			101.72249			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		101.61494			101.59279			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		101.71587			101.69233			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.92749			101.90758			0.00	28,000,000	14,000,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.46995			101.44980			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.53035			101.50936			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.45787			101.43788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.50821			101.48752			0.00	60,000,000	30,000,000.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.47373			101.45351			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.45352			101.43359			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000		101.85968	7.07500	101.82029			2,820,000,000,000.00	400,000,000	2,000,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.60000		105.22543	7.62500	105.12654			89,890,095,160,000.00	11,827,644,100	5,423,711,300.00	
ES23	On 25/01/2023	Spot Bond	8.28000		112.75992	8.31000	112.54717			178,883,747,244,000.00	21,604,317,300	6,592,321,200.00	
ES26	On 02/04/2026	Spot Bond	8.62000		95.08893	8.64500	94.89434			129,579,660,384,000.00	15,032,443,200	6,971,529,100.00	
ES33	On 15/09/2033	Spot Bond	9.37000		84.52395	9.38500	84.38769			1,404,702,074,225,000.00	49,914,842,500	34,986,412,700.00	
ES42	On 25/04/2042	Spot Bond	9.47000		90.69957	9.48500	90.54252			515,168,000,000,000.00	54,400,000,000	22,217,700,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		101.56314			101.54119			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.61284			101.59018			0.00	40,000,000	20,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.43238			101.41002			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.29078			100.26961			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.75322			100.73142			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		101.12359			101.10604			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.96575			100.94644			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.44563			100.42626			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.22082	100.00000	10.19606				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.94729	100.00000	9.92319				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.97266			100.95110			0.00	1,200,000,000	300,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.47317			99.44904			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.08490			101.06088			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.15966			101.13399			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.06000		101.14879	9.08500	101.04052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.96559			100.94626			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.96552			100.94618			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.08850			100.01642			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.56440			104.53987			0.00	0	690,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.35633			101.33280			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.37879			101.35487			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.96000	104.29797		9.98500	104.15145			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.86000	108.01728		10.88500	107.90247			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.98569			100.96004			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.06000	133.29702		2.16000	132.38733			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	279.42896		2.15000	279.33927			86,000,000,000.00	40,000,000	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.39000	110.76443		2.39000	110.72820			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	159.58654		2.44000	160.07423			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	217.75647		2.28000	217.68580			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.41500	106.74563		7.43000	106.71112			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80100	62.71866		7.80200	62.70251			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45500	39.66986		9.45500	39.66027			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.35319		9.69000	38.34407			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	74.94867		100.00000	74.79508			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	77.33081		100.00000	77.18007			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.63630			101.60785			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.03862			101.01161			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.90139			100.87792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond		0.00000	100.98798			100.96228			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	100.97164			100.94686			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.92683			100.90323			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	101.10324			101.07640			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.95601			100.93165			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	101.01535			100.98942			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	101.24653			101.21455			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	101.21034			101.17931			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	18.15191		100.09221	18.10742			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.86946			100.84735			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.33092			111.14310			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	101.15439			101.12438			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.65671			103.57317			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.96677			100.94161			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.97736			100.95193			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.89395			100.87067			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.90911			100.88597			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.18447			101.15412			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.89346			100.87073			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.49840		13.22500	58.47750			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.84335			100.82192			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.84439			100.82293			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.23895			101.20675			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.88199			100.85955			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.62500	99.01909		3.62500	98.98343			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.91955			100.89612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.91955			100.89612			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.65982			101.63606			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.73250			100.70918			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.95387			98.93087			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.86737			100.84532			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.84753			100.82599			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	102.22732			102.20055			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.98933			100.96410			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.71372			101.69205			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	102.20382			102.17735			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.09798			100.07346			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.13267			101.10368			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.90077			100.87784			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.11732			101.08907			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.83812			100.81683			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.90911			100.88597			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.90911			100.88597			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.92910			100.90851			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.61275			100.59127			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.64572			100.62311			0.00	60,000,000	30,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.82487			100.80499			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.45905			100.43855			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.95914			100.93469			0.00	0	100,000,000.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.44075			100.42020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	100.80679			100.78692			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.41891			100.39846			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.42005			100.39954			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.30960			100.28708			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.28136			100.26087			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.30960			100.28708			0.00	0	180,000,000.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.28023			100.25982			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.92957			101.90747			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.04339		8.75000	102.01939			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	102.73687			102.71420			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.89600		100.00000	11.85845			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.86002		100.00000	10.82573			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.66419			100.63635			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.33724		100.00000	1.33030			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.66484			100.64094			0.00	0	0.00
FRC211	On 30/10/2017	Spot Bond		100.00000	8.90568		100.00000	100.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.96990			100.94466			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.96466			100.93956			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.19394			101.17008			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.01800			100.04210			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.81000	119.01133		3.40000	122.15112			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.98154			100.95600			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.99104			100.96525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.45000	121.80105		3.38000	122.30888			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43000	121.95822		3.40000	122.15112			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000	127.20003		2.66000	127.15748			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000	134.38970		2.73000	134.34444			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.02630			100.04755			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.85906			100.83668			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.97525			100.94987			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	101.88996			101.83216			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.13128			101.10186			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.09125			101.06287			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.93310			100.90933			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.93205			100.90831			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.15133			102.07947			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.89786			100.87795			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.03371		100.00000	10.00914			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.29554		100.00000	24.23604			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	57.96285		100.00000	57.78189		20,000,000,000,000.00		200,000,000	100,000,000.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.24151		100.00000	18.18393			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000	150.50773		4.80000	150.44876			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.70391			100.68090			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.41382			101.39447			0.00	0	30,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.34967			101.32914			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.57955			102.55815			0.00	0	20,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.57205			100.55154			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.61655			99.59739			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.36521			100.34516			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		101.43943		2.11800	101.40699			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		133.95152		2.45000	133.90749			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.19930			100.17906			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.22303		10.38000	100.19512			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.22303		10.38000	100.19512			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.02405			100.00000			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		108.11258		2.59000	108.07664			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		208.37948		2.59000	208.31014			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.68873		2.56000	108.65268			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.48467			100.46676			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		207.49868		2.62000	207.42945			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.05177			100.02589			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		109.85740		2.48000	109.82120			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		106.97133		2.65000	106.93559			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.63824			100.62032			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.95300			50.97500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.54031			101.52282			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.00900		2.75500	104.97363			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74000		258.49493		2.74000	258.40784			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.79000		256.68611		2.79000	256.59931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond	2.00000		100.00000		2.00000	2.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		269.23087		2.66000	269.14074			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		279.22456		2.16000	279.13484			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		264.97143		2.88000	264.88115			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53000		129.27664		2.53000	129.23388			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.08460			100.01379			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.06000		129.22125		2.06000	129.18013			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.24670			100.22398			0.00	0	50,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.51980			100.49758			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.91892			101.85620			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.04477		2.43000	108.00932			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.20777		104.97509	19.15865			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.36191		101.07593	23.30414			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.63884		100.44759	15.60038			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.74393		100.76967	21.69031			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	2.11000		116.43470		2.11000	116.39742			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	2.34000		111.27197		2.34000	111.23572			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.60898			98.60789			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		110.96713		2.37000	110.93089			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.53123			101.50680			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.64549		2.36000	348.53161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		101.76103			101.74023			0.00	400,000,000	100,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.41433			101.39121			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.48500		101.94783		6.50000	101.92462			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.53000		101.80957		7.54500	101.76283			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.85500		102.69511		7.88500	102.59657			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05000		107.74213		8.07500	107.64132			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56000		105.89736		8.58500	105.77150			856,000,000.00	100,000	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.79000		100.52673		8.81500	100.38965			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.36000		92.11249		9.39000	91.92859			187,200,000,000.00	20,000,000	10,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.43000		112.66221		9.45500	112.46410			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.74000		99.09671		9.76500	98.89897			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.11000		96.97962		10.12000	96.87743			202,200,000,000.00	20,000,000	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.07000		80.84096		10.08500	80.70240			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.74272			100.72335			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.76922			100.74916			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.77980			100.75947			0.00	0	50,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.80620			100.78519			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.84849			100.82639			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.88019			100.85727			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.01742			100.99094			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		101.34116			101.32192			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.40000			101.37993			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
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.41378			101.39352			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.45302			101.43221			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.51193			101.49029			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.56100			101.53867			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.77687			101.75149			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.59764			100.57625			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.77455			100.75451			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.84500		101.89123		8.87500	101.80167			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		101.49552			101.47852			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		100.07731			100.05797			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.07889			100.05917			0.00	100,000,000	50,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.08196			100.06146			0.00	0	160,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.08577			100.06431			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.09104			100.06827			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.12663			101.10495			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		102.32954			102.31031			0.00	60,000,000	250,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.33133			100.31022			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.10375			102.08350			0.00	0	5,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.25747			100.18896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	101.05569			101.03415			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.55836			101.53563			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.76009			100.73868			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.26240			101.24261			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.66217			100.64356			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.90731			101.88558			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.10098			100.02595			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.53019			100.51058			0.00	0	110,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.97278			100.95123			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	99.94238			99.92298			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	99.94164			99.92200			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	101.45199			101.43490			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.28121			100.26363			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.23395			100.21239			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.43098	97.47481		7.44570	97.43086			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.24433			100.22183			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.43114	104.41639		8.44583	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.25766			100.23395			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.88140		104.41639		8.89607	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.27394			100.24875			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.30283			100.28079			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.37235			100.34867			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.38515			100.36065			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.85263			101.83022			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.87500		104.05718		8.90500	103.97059			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500		110.47412		8.00000	110.33144			13,398,797,500,000.00	1,680,100,000	2,020,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		283.34744		1.96000	283.25795			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		289.40682		1.97000	289.31533			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33000		101.57029		9.34500	101.41174			56,166,600,000,000.00	6,020,000,000	4,045,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.27000		102.10347		9.28500	101.94150			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		86.66667		100.00000	86.46081			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.62785		100.00000	22.57243			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		57.09062		100.00000	56.95232			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.28262		100.00000	27.21652			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.98279		100.00000	15.94407			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		88.05875		100.00000	87.84958			0.00	0	0.00

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 31/01/2025	Spot Bond	1.73000	117.67883		1.73000	117.64243			26,719,790,834,000.00	15,444,965,800	95,779,682,900.00
I2038	On 31/01/2038	Spot Bond	1.83000	123.91612		1.83000	123.87747			96,779,338,086,000.00	52,884,884,200	94,584,542,100.00
I2046	On 31/03/2046	Spot Bond	1.89000	123.38951		1.89000	123.35074			2,650,944,240,000.00	1,402,616,000	48,401,808,000.00
I2050	On 31/12/2050	Spot Bond	1.93000	131.94768		1.93000	131.90614			50,355,788,646,000.00	26,091,082,200	25,116,141,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000	96.35000			96.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.30500	102.46799		7.32000	102.44257			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.52738			101.50764			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.44059			101.42135			0.00	60,000,000	30,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.10000	102.98850		8.11500	102.94648			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.74500	107.80511		7.77500	107.69129			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.92000	102.21999		7.93500	102.17355			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	99.94593			99.92774			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.94263			99.92337			0.00	30,000,000	30,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.50000	130.43779		1.50000	130.39825			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000	132.68931		2.13000	132.64684			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.79886			100.77970			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.65328			101.63266			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.86500	103.34086		7.89500	103.22900			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.26780			101.24849			0.00	1,080,000,000	540,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.97519			101.95420			0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.66209			101.64234			0.00	50,000,000	45,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.49000	101.18785		8.51500	101.07995			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.94000	95.19384		8.96500	95.07330			894,000,000.00	100,000	2,383,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.12182			101.10213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond		7.94500	98.77876		7.97500	98.67022			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.99000	102.68653		9.01500	102.55117			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	99.99993			99.98211			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.99996			99.98160			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.75167		7.90000	100.73045			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.27000	101.49996		8.29500	101.39858			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	99.99981			99.97944			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.51411			101.49499			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.51500	103.88462		7.54500	103.80093			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.23000	105.34167		8.25500	105.22765			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.37000	107.47490		9.40000	107.25818			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.62711			100.60669			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.13406			100.11457			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.03585			100.01790			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.03674			100.01839			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.03749			100.01874			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00584		100.00000	0.00582			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.26412			100.24475			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.17988			100.15961			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.61000	98.96119		8.63500	98.82430			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.16733		5.00000	100.15392			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.16733		5.00000	100.15392			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.24228		5.00000	101.22870			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.16294		5.00000	100.14935			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.51554		4.00000	100.50454			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.15244		4.00000	100.14155			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.74036		100.00000	32.63814			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.49983		100.00000	32.39836			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.49983		100.00000	32.39836			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.33103		9.20000	105.30501			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.74227			100.71885			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.74227			100.71885			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.74649			101.72253			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.18518		100.00000	8.16513			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	101.37029			101.35280			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.68339			100.66540			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.85000	101.13941		8.86500	101.11020			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.34449			99.31848			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	57.96285		100.00000	57.78189			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.01440		100.00000	8.97476			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	98.56092		100.00000	98.29949			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	95.06565		100.00000	94.82252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN471U	On 28/10/2014	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.88028		6.25000	99.86320			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.76085		6.35000	99.73972		125,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
INA447	On 18/11/2014	Spot Bond	6.25000		99.64170		6.35000	99.61872			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.52284		6.35000	99.49801			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.27462		6.40000	99.25167			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.66785		6.45000	98.64038			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.53733		6.45000	98.52017			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.29770		6.45000	98.28063			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.17832		100.00000	77.99145		64,500,000,000,000.00	10,000,000,000	10,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.80715			100.78089			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.96705		101.85200		10.98920	101.80483			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.96705		100.95496		10.98920	100.90821			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.94312			100.91855			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.49153			101.46176			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.92556			100.90147			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.49326		6.50000	100.47560			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.94560			100.92150			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		100.94167			100.92133			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.34284			100.32373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	100.90911			100.88597			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	99.91596			99.89497			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.71043			100.69245			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.70807			100.69052			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	99.94558			99.92745			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.45510			101.43672			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.35231			101.33365			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.33716			101.31870			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	105.53198			105.51191			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	102.82082			102.80274			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	102.26788			102.25016			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.28326			100.26551			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.81288			100.79397			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.84777			100.82066			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.15133			101.13291			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	103.39945			103.38014			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	99.87899			99.86170			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	102.25841			102.23003			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.54593			100.52595			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.37764			100.35621			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.38250			100.36079			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.61000	100.83880		8.62500	100.78281			0.00	0	8,300,000.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.62950			100.60829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.64415			100.62245			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.65393			100.63191			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.32683			100.30598			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.34332			100.32145			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		101.65316			101.63647			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.16000		105.18350	9.18500	105.03597			18,320,000,000,000.00	2,000,000,000	1,019,400,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.94075			100.91855			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.43500		104.28298	8.46500	104.18150			20,244,843,500,000.00	2,400,100,000	2,030,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.52162			100.50019			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.45103			100.42903			0.00	0	300,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		101.82557			101.80338			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.69733			101.67031			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.95938			100.93441			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.48500		105.01339	8.50000	104.98018				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.59715			102.57307			0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.29795			101.27299			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		126.16064	3.22000	126.11657				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		139.91368	3.62000	140.32694				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.69084			100.66664			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.42435			100.40033			0.00	130,000,000	65,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.33532			100.26202			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.16786			101.14357			0.00	0	1,430,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.76396			100.73986			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
IV030		On 31/01/2025	Spot Bond		3.73000	98.08716	3.73000	98.05156			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond		3.73000	104.44901	3.73000	104.41110			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond		0.00000	101.25241		101.22689			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond		0.00000	101.93615		101.91123			0.00	0	20,000,000.00
IV08		On 30/04/2018	Spot Bond		10.11000	110.46693	10.13500	110.36039			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond		0.00000	100.17412		100.14879			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond		3.75000	138.38005	3.72000	138.78756			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond		100.00000	99.72678	100.00000	100.00000			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond		100.00000	99.91580	100.00000	99.64721			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond		100.00000	98.03943	100.00000	97.78075			0.00	0	0.00
IWA03A		On 17/11/2014	Spot Bond		0.00000	101.32684		101.30867			0.00	0	0.00
IWA444		On 30/10/2014	Spot Bond		6.25000	99.98288	6.25000	99.94866			0.00	0	0.00
IWA449		On 04/12/2014	Spot Bond		6.35000	99.36042	6.40000	99.33811			0.00	0	0.00
IWA450		On 11/12/2014	Spot Bond		6.35000	99.24034	6.40000	99.21714			0.00	0	0.00
IWA502		On 08/01/2015	Spot Bond		6.40000	98.75327	6.45000	98.72643			0.00	0	0.00
IWA503		On 15/01/2015	Spot Bond		6.45000	98.62319	6.45000	98.60601			0.00	0	0.00
IWA504		On 22/01/2015	Spot Bond		6.45000	98.50302	6.45000	98.48588			0.00	0	0.00
IWA506		On 05/02/2015	Spot Bond		6.45000	98.26356	6.45000	98.24650			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond		0.00000	101.76721		101.74513			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond		0.00000	100.58221		100.51332			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond		0.00000	100.36343		100.39123			0.00	0	100,000,000.00
IVC007		On 04/04/2016	Spot Bond		0.00000	100.49802		100.47754			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond		0.00000	101.39420		101.37422			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond		0.00000	101.56496		101.54162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016		On 31/05/2017	Spot Bond	0.00000	101.24870			101.22740			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.37809			100.35665			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.38052			100.35894			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.38538			100.36353			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.36351			100.34288			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.23247			100.21104			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.03863			100.01934			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.90095			100.87912			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	101.56452			101.54387			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	101.26586			101.24547			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	101.25327			101.23308			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.60283			100.58068			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.41118			100.39197			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.14065			100.12021			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.03436			100.01722			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.83832			100.81799			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.66914			100.64736			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.68589			100.66357			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.68589			100.66356			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	8.83000	104.41823		8.85500	104.29800			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	12.82954		100.00000	12.78130			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	9.96250		100.00000	9.91869			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.27205			100.25223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC040	On 24/07/2021	Spot Bond	9.03000	104.07783		9.05500	103.92752			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.03927			100.01958			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	101.58480			101.56447			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.91029			100.89010			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	101.71907			101.70171			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.13493			100.11531			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.33442			101.31396			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.28500	100.26365		7.30000	100.22982			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	98.31895		100.00000	98.06089			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.02011			100.00000			0.00	60,000,000	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	82.76273		100.00000	82.57840			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.06768			100.04558			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	38.92595		100.00000	38.83165			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.74186			100.71921			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	94.31303		100.00000	94.07366			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	81.46820		100.00000	81.28954			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	85.81912		100.00000	85.63092			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	98.92473		100.00000	98.65952			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	89.92324		100.00000	89.70551			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	101.00406			100.98182			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	101.04026			101.01722			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	101.18289			101.16059			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	0.00000		100.00000	0.00000			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
KSB007	On 31/08/2017	Spot Bond	0.00000		101.42526			101.40144			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.92757			99.90321			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.30000		140.88433		8.32500	140.60170			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.96482			100.94528			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.83059			100.81002			0.00	200,000,000	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.91324			100.89191			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.24540			101.22484			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.79954			100.90633			0.00	16,500,000,000	11,500,000,000.00
LBK08	On 30/10/2019	Spot Bond	100.00000		2.22642	100.00000		2.20971		1,220,000,000,000,000.00		12,200,000,000	11,100,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.99990			99.98038			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52500		99.54615		8.55500	99.45142			513,205,000,000.00	60,200,000	2,460,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.59500		97.79629		8.62500	97.68779			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.12000		102.11661		9.14500	101.98117			912,000,000.00	100,000	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.40902			101.37788			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.80500		104.99578		9.82000	104.95263		20,394,400,000,000.00		2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.53334			101.49946			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.48856			101.46757			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.58253			101.56020			0.00	24,000,000	12,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.69492			101.67099			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		99.53927			99.52221			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		99.33774			99.32032			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000		98.78997			98.77268			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.38373			100.36622			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ061	On 05/02/2015	Spot Bond	0.00000	98.32352			98.30624			0.00	20,000,000,000	20,000,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.07803			101.05987			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.08589			101.06760			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.85598			100.82861			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.43051			100.41115			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.02182			101.00254			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.53534			101.51459			0.00	40,000,000	20,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.87634			100.85666			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.24150			101.22178			0.00	0	160,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.43282			101.41528			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.53194			101.51302			0.00	0	20,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.29031			100.27176			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.38178			100.36218			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	99.88973			99.87139			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	99.87483			99.85661			0.00	0	20,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000	99.87186			99.85320			0.00	0	20,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	98.27242		100.00000	98.01516			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	36.05644		100.00000	35.96813			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	87.50000		100.00000	87.29017			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.72024		100.00000	16.64672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.34546	100.00000	19.20026				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.47125	100.00000	19.32509				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.49000		102.35380	8.51500	102.23808				0.00	0	3,812,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51000		101.82389	8.53500	101.70862				0.00	0	11,000,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.04139		101.01832				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.97275		100.95119				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.35335		100.33328				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.50557		100.48525				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.31378		102.29228				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.42195		102.39948				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68000		102.20655	7.71000	102.13191				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.48000		105.94671	8.50500	105.83469				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.28500		106.92204	9.31000	106.76367				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.31000		103.81736	6.35000	103.79436			10,096,000,000,000.00	1,600,000,000	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.77448		100.75430				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.80093		100.78006				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.29000		104.88427	9.31500	104.75831				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45500		101.93302	7.47000	101.89981				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.34472		101.32291				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.60500		104.06862	8.63500	103.97625				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.92636		100.90491				0.00	15,000,000	7,500,000.00
MMIG02	On 17/03/2026	Spot Bond	9.16000		105.50245	9.18500	105.35434			7,328,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.20975	100.00000	15.17250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	101.60110			101.58155			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30500	103.94584		8.33500	103.85402			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.40500	104.08948		7.42000	104.05866			28,731,400,000,000.00	3,880,000,000	979,100,000.00
MTN04	On 13/07/2017	Spot Bond	8.29500	107.36356		8.32500	107.26649			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.35774		100.89771	7.33978			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.45282		100.61875	7.43466			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	101.57412			101.55393			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.58461			101.56428			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.71265			101.69066			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.86178			101.83784			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.71323		100.00000	0.71151			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.71323		100.00000	0.71151			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73500	100.98934		8.76500	100.79807			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.73865		7.59000	100.71826			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.81000	104.27796		8.83500	104.13747			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.61000	104.79265		8.63500	104.64459			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.43413			101.41428			0.00	1,200,000,000	600,000,000.00
NBK13A	On 19/03/2024	Spot Bond	9.07000	105.22105		9.10000	105.00345			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.60375			102.58358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond		8.97000	104.74647		8.99500	104.59669			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.47093			101.45065			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.66937			102.64818			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.31849			100.24980			0.00	0	1,550,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.35264			101.33345			0.00	0	20,000,000.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.74054			100.72142			0.00	40,000,000	20,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.68696			100.66707			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.73383			100.71373			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.00500	104.27542		7.02000	104.24272			140,100,000,000.00	20,000,000	731,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.19554			102.17545			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.31000	113.71720		8.33500	113.58600			831,000,000.00	100,000	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.47500	36.95860		10.50000	36.86505			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.20500	101.43606		7.22000	101.40980			59,081,000,000,000.00	8,200,000,000	5,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.46521			100.44468			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.24855			100.22564			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.71000	103.11136		7.72500	103.06997			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.78079			100.75992			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.87339			101.85315			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.39645			101.37711			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.53483			100.51199			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.35640			100.33371			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.31404			101.29164			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.70084			92.68236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.22810			101.20678			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		100.08480			100.01363			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.03940			100.01970			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		89.03203			89.01293			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.72683			100.70823			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.68651			101.66426			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.83528			100.81352			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.79298			100.77232			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.25494			101.23302			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.76705			100.74705			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.75548			100.73634			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.75496			100.73583			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.99991			99.98152			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.86737			100.84532			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.64500		107.30646		9.67000	107.12014			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.86215			100.84023			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.68000		106.19237		9.70500	106.00247			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.86737			100.84532			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.78165			100.76183			0.00	0	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.82124			100.80140			0.00	40,000,000	20,000,000.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.87573			100.85345			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.88616			100.86362			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99500		103.38053		8.01000	103.34537			1,439,100,000,000.00	180,000,000	15,930,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13		On 25/07/2023	Spot Bond	0.00000	100.09676			100.02275			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	103.30697			103.28223			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	9.69000	105.46998		9.71500	105.28527			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	102.45489			102.42988			0.00	0	0.00
NED17		On 14/10/2024	Spot Bond	0.00000	100.40371			100.37987			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.45164			100.43301			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	11.69500	117.27841		11.72500	117.14105			38,125,700,000,000.00	3,260,000,000	1,630,000,000.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	110.02940			109.99702			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	101.91258			101.88683			0.00	20,000,000	10,000,000.00
NILB10		On 08/12/2016	Spot Bond	2.17000	169.88869		2.17000	169.83406			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.60000	137.67347		2.60000	137.62767			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.34000	107.01982		8.36500	106.88079			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.95871			100.93951			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.97000	108.33831		8.99500	108.19954			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	101.42184			101.40057			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	101.49786			101.47821			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	101.34547			101.32531			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	101.39325			101.37239			0.00	0	150,000,000.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	101.36461			101.34417			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.17000	109.94339		9.19500	109.77438			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	101.39330			101.37245			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	101.42189			101.40062			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	101.40280			101.38181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.37000	108.34785		9.39500	108.20911			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.46015			101.43833			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.44098			101.41943			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.45053			101.42885			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.80332			101.77651			0.00	10,000,000	10,000,000.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.68705			101.66193			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.47916			101.45706			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.17000	119.02790		8.19500	118.90919			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.01000	118.19251		9.03500	118.00746			99,110,000,000.00	11,000,000	411,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	175.42371		2.06500	175.36780			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.74000	124.11790		9.76500	123.87031			49,089,600,000,000.00	5,040,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.71404			102.69256			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.16288			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.55972			100.49075			0.00	220,000,000	110,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.86826			100.84641			0.00	0	1,440,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.10589			101.08413			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.36113			101.33884			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.54865			101.52393			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.93389			101.90323			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.25004		100.00000	18.20583			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	55.85184		100.00000	55.71653			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.29500	101.62021		7.31000	101.58594			120,513,400,000,000.00	16,520,000,000	10,482,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.70000			96.70000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		86.41232		100.00000	86.21412			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.58356			101.56419			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.15046			100.13163			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.13768			101.11875			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.03165			101.01178			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		101.51547			101.49805			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.84687			100.82632			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.83562			100.81407			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.20278			100.18341			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.26000		106.05956		9.28500	105.90717			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.07760			100.00845			0.00	23,334,200	11,667,100.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.07972			100.01005			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.08068			100.01077			0.00	100,000,000	50,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.08280			100.01238			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.09188			100.01925			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.09399			100.02085			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00015			99.97923			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.72000		43.00838		7.74500	42.88431			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.30500		107.71486		6.32000	107.68315		5,768,641,005,413,000.00	14,931,166,600	36,655,233,400.00	
R158P	On 15/09/2015	Spot Bond	6.50000		94.56925		6.51500	94.54051			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.60000		113.66656		6.61500	113.61803		6,429,813,798,540,000.00	74,214,211,900	50,573,493,500.00	
R159P	On 15/09/2016	Spot Bond	6.43000		88.82217		6.44500	88.78244			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.90000		123.82877		7.92500	123.58385		0,992,016,286,850,000.00	57,217,251,500	36,700,051,700.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.64000	40.24557		7.66500	40.11986			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.56000	37.71846		7.58500	37.59162			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000	289.67051		1.66000	289.58136		57,885,863,320,000.00	34,871,002,000	78,476,100,000.00	
R201	On 21/12/2014	Spot Bond	5.73500	103.54526		5.77500	103.52327		70,731,983,621,000.00	12,333,388,600	6,736,694,300.00	
R202	On 07/12/2033	Spot Bond	1.79000	233.65803		1.79000	233.58532		246,013,755,438,000.00	37,437,852,200	50,196,135,000.00	
R2023	On 28/02/2023	Spot Bond	7.67000	101.77558		7.70000	101.57175		4,904,856,266,245,000.00	39,485,823,500	03,215,228,800.00	
R203	On 15/09/2017	Spot Bond	6.74500	104.90720		6.77500	104.80886		8,600,175,353,501,000.00	75,044,529,800	28,545,084,000.00	
R2030	On 31/01/2030	Spot Bond	8.35000	98.99185		8.35500	98.92806		0,140,929,818,550,000.00	14,482,613,000	39,697,033,400.00	
R2032	On 31/03/2032	Spot Bond	8.49000	98.52811		8.51000	98.32848		3,943,117,674,000,000.00	64,442,600,000	54,818,400,000.00	
R2037	On 31/01/2037	Spot Bond	8.59000	101.21619		8.60500	101.04647		2,743,078,125,408,000.00	19,333,891,200	72,849,812,900.00	
R204	On 21/12/2018	Spot Bond	7.06000	106.19504		7.08500	106.08467		9,170,530,037,096,000.00	98,941,931,600	01,052,849,300.00	
R2044	On 31/01/2044	Spot Bond	8.68000	102.90354		8.69500	102.72055		1,070,244,000,000,000.00	23,300,000,000	85,197,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.67000	102.32197		8.68000	102.18871		4,415,529,545,394,000.00	09,288,298,200	27,544,442,400.00	
R207	On 15/01/2020	Spot Bond	7.29000	101.94122		7.31500	101.81474		7,364,554,438,527,000.00	10,226,946,300	68,750,866,300.00	
R208	On 31/03/2021	Spot Bond	7.46000	96.99812		7.48500	96.85575		6,978,391,725,746,000.00	35,441,250,100	89,720,992,900.00	
R209	On 31/03/2036	Spot Bond	8.51000	78.42366		8.52500	78.28438		8,183,258,811,257,000.00	61,605,030,700	53,430,518,200.00	
R210	On 31/03/2028	Spot Bond	1.75000	173.15629		1.72000	173.69603		40,790,748,600,000.00	23,308,999,200	82,538,199,600.00	
R211	On 31/01/2017	Spot Bond	0.80000	132.44139		0.80000	132.40374		98,645,484,320,000.00	23,306,855,400	02,301,427,700.00	
R212	On 31/01/2022	Spot Bond	1.56000	137.73122		1.56000	137.68925		322,686,215,280,000.00	06,850,138,000	34,921,769,000.00	
R213	On 28/02/2031	Spot Bond	8.38000	89.00483		8.39000	88.90432		0,558,787,854,028,000.00	59,998,550,600	61,261,127,200.00	
R214	On 28/02/2041	Spot Bond	8.61000	79.23607		8.62500	79.09044		8,017,453,025,652,000.00	31,179,213,200	91,687,644,700.00	
R227C	On 15/03/2015	Spot Bond	6.66000	97.59593		6.67500	97.57323			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.50000	94.56925		6.51500	94.54051			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42000	91.69000		6.43500	91.65567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.43000		88.82217		6.44500	88.78244			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.74000		99.20435		5.78000	99.18327			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57000		95.95127		6.58500	95.92538			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44000		93.03288		6.45500	93.00133			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42000		90.15931		6.43500	90.12223			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48000		87.24665		6.49500	87.20430			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.72000		83.99194		6.75000	83.91241			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.77000		81.13825		6.80000	81.04957			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.06500		77.67145		7.09000	77.58845			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.04500		75.08133		7.07000	74.99208			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.02500		72.59162		7.05000	72.49661			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.01500		70.16319		7.04000	70.06291			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.25000		66.92374		7.27500	66.81971			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.23000		64.65920		7.25500	64.55093			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.38000		61.80661		7.40500	61.69550			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.35000		59.73037		7.37500	59.61584			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.32000		57.74060		7.34500	57.62296			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.29000		55.83328		7.31500	55.71284			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.25000		54.04966		7.27500	53.92660			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.21000		52.34325		7.23500	52.21781			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.84000		47.64996		7.86500	47.52958			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.80000		46.03186		7.82500	45.91007			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.76000		44.48586		7.78500	44.36285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	7.72000	43.00838		7.74500	42.88431			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.68000	41.59601		7.70500	41.47106			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.64000	40.24557		7.66500	40.11986			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.60000	38.95401		7.62500	38.82767			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.56000	37.71846		7.58500	37.59162			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.42817			100.40098			0.00	40,000,000	20,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.62350			101.59812			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.47748			100.45049			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.35088			100.32540			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.56883		100.00000	17.03370			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.84768		100.00000	23.78927			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.93426			100.91487			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.06928			101.04746			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.46846			101.44846			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.68211			100.66289			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	101.28638			101.26900			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.84064			101.82042			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.36926			102.34821			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	99.89995			101.81190			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.09716			101.07563			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.20806			100.18695			0.00	0	20,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.33086			101.30959			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.15394			101.13173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond		0.00000	100.52563			100.50676			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.23044			100.20917			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.13923			102.10881			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	83.17707			83.12858			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	80.62821			80.58609			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	83.90887			83.84782			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.22478			88.17145			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.98408			100.95304			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.55861			81.53459			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	91.34131			91.29000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.04631		12.35000	105.01211			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.89560		100.00000	15.85710			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.22823			100.20510			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.09752			101.07322			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.74626			101.72276			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.84532			100.82326			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.08612		100.00000	4.07612			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.22853		100.00000	22.17468			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	32.76800		100.00000	40.86077			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.20737		100.00000	12.19242			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	26.16926		100.00000	26.10586			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	107.50028			107.45142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	76.66080			76.65219			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.76000	106.15106		8.78500	106.00007			350,400,000,000.00	40,000,000	790,000,000.00
RW23	On 10/12/2023	Spot Bond	8.92000	107.32515		8.95000	107.11087			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000	108.83239		9.62000	108.72544			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.65844			96.61459			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.80000	110.35202		7.81500	110.29989			17,940,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.53264			101.50877			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.79500	106.29046		8.82500	106.18473			0.00	0	27,200,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.19033			101.16874			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	102.35939			102.33636			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.02105			99.99994			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.16007			100.13681			0.00	860,000,000	1,800,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.15752			100.13466			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500	105.63549		6.97000	105.60753			1,112,800,000,000.00	160,000,000	80,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.56000	100.00720		8.58500	99.91114			40,575,256,000,000.00	4,740,100,000	2,370,300,000.00
SBN27	On 15/09/2015	Spot Bond	7.76500	106.44293		7.78000	106.40755			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	106.27489		7.96000	106.25197			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.55500	106.62439		7.57000	106.58952			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14500	101.29701		8.17500	101.19897			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.70000	106.49904		7.71500	106.46382			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96000	106.27489		7.97500	106.23903			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.95394			100.93279			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.60582			100.58356			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79500	103.75725		7.82500	103.65756			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		100.71025			100.64105			0.00	0	20,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.82703			100.80547			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.76453			104.73780			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.61000		111.41406		8.63500	111.25775			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000		106.31168		9.82500	106.11163			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.75361			101.73045			0.00	20,000,000	970,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.65277			101.63364			0.00	0	20,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.61698			101.59545			0.00	20,000,000	40,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.80357			103.78030			0.00	0	30,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.64000		104.69857		8.66500	104.58131			2,592,000,000.00	300,000	14,819,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		15.16327		100.00000	15.12989			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.21000		107.62201		9.24000	107.40406			0.00	0	2,531,900,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.32158			100.30233			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.72000		103.21932		8.75000	103.08329			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.81000		92.53976		8.62500	100.43739			93,610,957,734,000.00	9,542,401,400	4,771,200,700.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.97509			100.95477			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.55000		105.45157		9.57500	105.24160			0.00	0	11,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.84403			100.82356			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.86681			100.84579			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.70000		103.65738		9.72500	103.47103			29,100,000,000,000.00	3,000,000,000	1,505,700,000.00
SBS4	On 16/11/2021	Spot Bond	9.16000		101.05813		9.18500	100.90822			916,000,000.00	100,000	500,000.00
SBS9	On 07/07/2016	Spot Bond	7.60000		109.51075		7.61500	109.46424			152,000,000,000.00	20,000,000	340,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		278.61240		2.19000	278.52266			43,800,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.44500	130.59384		1.44500	130.55444			0.00	0	1,000,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	105.30000			105.30000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.40697			100.38751			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.02441		100.00000	14.98761			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	2.07000	128.83414		2.07000	128.79311			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.49326		6.50000	100.47560			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.33046			102.30785			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.69904			100.67698			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.22014			102.19722			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.77500	102.88570		8.80500	102.79164			1,896,276,622,500.00	216,099,900	332,033,300.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.94189			101.91863			0.00	30,800,000	7,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.71403			100.69289			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.82558			100.80461			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.75858			100.73880			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.04824			101.02642			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	64.04066		100.00000	63.84072			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.94294			100.92111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.68340	100.00000	22.62785				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.73843	100.00000	33.63194				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.85604	100.00000	24.77844				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.08500		104.01195	9.11500	103.91088				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.24639		100.22394				0.00	80,000,000	40,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.61140		100.58679				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85000		104.93152	7.86500	104.88441			33,598,000,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.66000		101.92492	8.68500	101.82197				0.00	0	5,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.09500		101.42323	8.12500	101.32517			44,684,400,000,000.00	5,520,000,000	2,760,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.46167		101.44034				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.66569		101.64554				0.00	40,000,000	20,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.97126		101.95001				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.92994		100.90977				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.95493		100.93421				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.99991		99.97980				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.84500		105.99497	7.87500	105.92589				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.33689		100.31655				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.61850		100.59851				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.31256		100.29133				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.01000		96.29893	9.03500	96.17234			1,803,802,000,000.00	200,200,000	152,200,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		101.33850		101.31569				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.80533		100.78203				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.08753		100.01571				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		9.06800	89.47410		9.09300	89.34108			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.56000	91.77076		8.58500	91.63487			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.98000	103.36687		7.02000	103.34147			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.55000	96.73717		8.57500	96.61526			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.95694			100.93428			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.92500	101.85385		7.95500	101.75576			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	109.85740		2.48000	109.82120			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.01000	102.83476		8.03500	102.72604			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.80395			101.77626			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.50000	110.87699		9.52500	110.66231			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.17343			101.15305			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.73000	79.04905		9.62000	79.77660			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.21444			100.19267			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.86930			100.84715			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.30043			100.28034			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.81316			100.79026			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.33542			100.31300			0.00	0	100,000,000.00
SY1138	On 02/02/2015	Spot Bond		0.00000	98.29264			98.27448			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	99.69059			99.67340			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	101.74332			101.69862			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	99.58759			99.57041			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	101.76994			101.71937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1158	On 01/12/2014	Spot Bond	0.00000		99.46624			99.44902			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		99.32349			99.30614			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		99.31867			99.30164			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		99.93094			99.91367			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000		99.82764			99.81041			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		99.82737			99.81010			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		99.48991			99.48856			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000		99.70704			99.68980			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000		99.68915			99.67188			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000		99.68932			99.67206			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		99.58633			99.56909			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		99.51805		100.00000	92.63959			0.00	06,700,000,000	71,300,000,000.00
SY1186	On 27/01/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	100.00000		92.17172		100.00000	91.93955			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.76500		106.05583		6.78000	106.02278			3,991,350,000,000.00	590,000,000	310,800,000.00
SZ25	On 30/09/2025	Spot Bond	8.51000		104.19267		8.53500	103.98945			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.55866		100.00000	43.45313			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.21023			100.19083			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		99.94716			99.92937			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.17979			101.15930			0.00	40,000,000	20,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.27274			101.25485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond	0.00000	100.74807			100.72856			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.78512			100.76465			0.00	30,000,000	15,000,000.00
TFS126	On 21/11/2014	Spot Bond	0.00000	99.63197			99.61444			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	99.41878			99.40169			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00701			100.03491			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85000	103.58408		7.86500	103.53815			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.22019			100.20012			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.22601			100.20542			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.21567		7.83000	102.19433			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.21697			100.19721			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.22427			100.20384			0.00	40,000,000	20,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.23000			102.20773			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.21697			100.19721			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.22427			100.20384			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.02750		7.16000	102.00799			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.23854			100.21680			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.23738			100.21575			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.26526			100.24109			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.26149			100.23766			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.37451			100.34035			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.36167			100.32868			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.21668			100.19695			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.22601			100.20542			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.42045		8.73000	102.39668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.21581			100.19615			0.00	38,000,000	19,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.22427			100.20384			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.53000	101.24066		8.55500	101.13984			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.21886			100.19868			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.22927			100.20814			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.23913			100.21734			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.23592			100.21443			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.23997			100.21787			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.26468			100.24056			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.26352			100.23951			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	107.14011			107.11318			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.35452			100.32219			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.35567			100.32323			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.35803			100.32520			0.00	220,000,000	110,000,000.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.71312			100.69286			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.73688			100.71594			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.89000	102.09604		8.91500	101.96795			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.79864			100.77591			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.87459			100.84965			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.18241			101.14850			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.22957			100.20841			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.95636		101.06155	5.94179			0.00	0	0.00
THE8A2	On 18/04/2036	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
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.38689			100.36839			0.00	40,000,000	20,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.24203			100.21998			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.25365			100.23054			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.37566			100.34139			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.55635			100.53642			0.00	63,509,200	31,754,600.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.22511			100.20436			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.22808			100.20706			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.22511			100.20436			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.22808			100.20706			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.22957			100.20841			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.22332			100.20274			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.22808			100.20706			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.24442			100.22192			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.24442			100.22192			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.24442			100.22192			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.26816			100.24351			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.27409			100.24890			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.26668			100.24216			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.38487			100.34962			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.39223			100.35631			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.38928			100.35363			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.20500	102.31461		7.22000	102.28776			720,500,000.00	100,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.29000	90.71535		9.31500	90.60089			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64500	108.54598		7.67500	108.44170			365,508,979,000,000.00	47,810,200,000	27,700,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		9.14000	107.33555		9.16500	107.19300			342,938,252,924,000.00	37,520,596,600	21,293,344,700.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.05698		100.00000	1.05368			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.42000	108.08939		9.45000	107.87315			150,720,000,000,000.00	16,000,000,000	8,024,300,000.00
TN25	On 19/08/2025	Spot Bond		9.63000	100.99665		9.65500	100.80629			335,894,400,000,000.00	34,880,000,000	16,984,900,000.00
TN27	On 14/11/2027	Spot Bond		9.65000	98.60650		9.67500	98.40536			90,818,080,000,000.00	9,411,200,000	6,841,000,000.00
TN30	On 09/10/2030	Spot Bond		10.11000	103.67764		10.11500	103.60946			40,440,000,000,000.00	4,000,000,000	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond		10.59000	102.04202		10.60500	101.87971			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.47382			101.45404			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.47940			102.45787			0.00	800,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.58552			101.56460			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.62554			101.60409			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.62967			101.60817			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.82723			101.80311			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	102.23701			102.20746			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.61686			101.59538			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.63267			100.61365			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.50135			100.48073			0.00	100,000,000	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.51149			100.49046			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.41841			100.39841			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.44786			100.42645			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.92930			100.90923			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.98496			100.96366			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.01586			100.99387			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.02204			100.99992			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.19470			101.16874			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.57492			101.54047			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	10.92987	100.00000	11.66428				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	99.79204			99.77604			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.57333			99.55753			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	98.62896			98.61244			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.14084			98.12167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.04304			97.02826			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	97.66965			97.65101			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	97.45271			97.43439			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.21150			97.19327			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	96.97309			96.95497			0.00	20,000,000	10,000,000.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.25333			96.23540			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.98262			95.96460			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.80839			98.79112			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	95.32664			95.30802			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.15442			95.13613			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.85050			94.83205			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	94.52719			94.50852			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.24744			94.22870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond		0.00000	94.71129			94.67269			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	98.95336			98.93674			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	93.62893			93.59078			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		100.00000	50.19026	100.00000	100.00000				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.54665	100.00000	14.51141				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	84.67098	100.00000	84.48113				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	101.35836			101.34072			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	101.28500			101.26740			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	101.24863			101.23104			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	59.01405	100.00000	58.57110				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.29692			100.27945			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	101.88724			101.86818			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	101.68023			101.66308			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	101.60650			101.58941			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond		0.00000	101.49552			101.47852			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	101.39452			101.37488			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	101.62099			101.60392			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	101.25835			101.24063			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond		0.00000	101.62619			101.60907			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.86000	110.49676	8.88500	110.34443				0.00	0	27,100,000.00
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
VKC04	On 27/03/2015	Spot Bond		0.00000	100.60813			100.58893			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC05	On 26/01/2015	Spot Bond	0.00000	100.63783			100.61961			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.80938			99.78980			0.00	180,000,000	90,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.80283			99.78259			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.80263			99.78237			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.66438			100.64341			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.68177			100.66025			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99000	113.33268		7.00500	113.28816			139,800,000,000,000.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000	242.78274		1.29000	242.71052			4,668,381,000,000.00	3,618,900,000	3,618,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.62500	105.12680		6.64000	105.09968			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.24500	107.86259		7.27500	107.77053			85,831,515,000,000.00	11,847,000,000	7,173,700,000.00
WSP3	On 28/05/2019	Spot Bond	7.61500	109.07244		7.64000	108.95211			8,650,640,000,000.00	1,136,000,000	818,000,000.00
WSP4	On 28/05/2020	Spot Bond	7.91500	108.62005		7.94000	108.48287			1,424,700,000,000.00	180,000,000	180,000,000.00
WSP5	On 28/05/2021	Spot Bond	8.00000	108.84128		8.02500	108.68822			45,056,000,000,000.00	5,632,000,000	2,732,000,000.00
Z014	On 30/06/2015	Spot Bond	6.25500	95.98239		6.27000	95.95700			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.18500	94.27965		6.20000	94.25058			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.75000	99.52962		5.79000	99.51065			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.25500	95.96633		6.27000	95.94090			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.00500	71.29388		7.03000	71.19572			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	51.05545		100.00000	50.95859			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	27.02429		100.00000	26.97302			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.27e+017</b>	<b>'0,488,449,519</b>	<b>i12 304 100 119.00</b>
<b>Grand Total:</b>										<b>1.27e+017</b>	<b>'0,488,651,401</b>	<b>i12 307 853 343.00</b>