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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 13/08/2014	Any day expiry		10.65260	10.65260	10.69180	10.69180		11.00	0.00	0	0.00
\$ / R	10.60	Call	On 13/08/2014	Any day expiry	69.71280	0.06971	111.07360	0.11107	69.713	12.02	0.00	0	7,000.00
\$ / R		On 14/08/2014	Any day expiry		10.65260	10.65260	10.69330	10.69330		10.97	0.00	0	0.00
\$ / R	10.73	Put	On 14/08/2014	Any day expiry	97.07830	0.09708	76.28980	0.07629	97.078	12.66	0.00	0	4,000.00
\$ / R		On 22/08/2014	Any day expiry		10.66670	10.66670	10.70630	10.70630		10.29	0.00	0	0.00
\$ / R	10.33	Put	On 22/08/2014	Any day expiry	8.24190	0.00824	7.68380	0.00768	8.242	12.98	0.00	0	19,547.00
\$ / R	12.07	Call	On 22/08/2014	Any day expiry	0.09470	0.00009	0.14070	0.00014	0.095	22.52	0.00	0	19,547.00
\$ / R		On 25/08/2014	Any day expiry		10.67220	10.67220	10.69410	10.69410		9.84	0.00	0	0.00
\$ / R	10.67	Call	On 25/08/2014	Any day expiry	84.36220	0.08436	0.00000	0.00000	84.362	9.99	320,250.00	3,500	3,500.00
\$ / R		On 26/08/2014	Any day expiry		10.67400	10.67400	10.71350	10.71350		9.89	0.00	0	0.00
\$ / R	10.71	Call	On 26/08/2014	Any day expiry	72.26520	0.07227	92.68660	0.09269	72.265	10.31	0.00	0	5,000.00
\$ / R		On 27/08/2014	Any day expiry		10.67580	10.67580	10.71530	10.71530		10.20	0.00	0	1,959.00
\$ / R	10.80	Put	On 27/08/2014	Any day expiry	171.98550	0.17199	147.43100	0.14743	171.985	10.88	0.00	0	500.00
\$ / R	12.83	Call	On 27/08/2014	Any day expiry	0.04150	0.00004	0.06860	0.00007	0.042	25.33	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.67760	10.67760	10.71710	10.71710		10.20	0.00	0	0.00
\$ / R	8.30	Put	On 28/08/2014	Any day expiry	0.00010	0.00000	0.00010	0.00000	0.000	24.31	0.00	0	5,000.00
\$ / R	10.71	Call	On 28/08/2014	Any day expiry	79.19520	0.07920	99.96690	0.09997	79.195	10.27	0.00	0	3,500.00
\$ / R	10.96	Call	On 28/08/2014	Any day expiry	22.30860	0.02231	29.01940	0.02902	22.309	11.88	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 02/09/2014	Any day expiry		10.68660	10.68660	10.72620	10.72620		10.02	0.00	0	0.00
\$ / R	10.80	Put	177.10980	0.17711	152.81890	0.15282	177.110	10.58	0.00	0	5,000.00		
\$ / R	10.90	Call	40.62320	0.04062	51.17890	0.05118	40.623	11.15	0.00	0	5,000.00		
\$ / R	10.90	Put	254.02320	0.25402	224.97890	0.22498	254.023	11.15	0.00	0	5,000.00		
\$ / R		On 08/09/2014	Any day expiry		10.69750	10.69750	10.73700	10.73700		9.93	0.00	0	0.00
\$ / R	10.74	Call	100.46350	0.10046	119.09260	0.11909	100.464	10.18	0.00	0	250.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.71010	10.71010	10.74970	10.74970		9.98	260,983,716.80	24,368	660,366.00
\$ / R	8.80	Put	0.02820	0.00003	0.02280	0.00002	0.028	17.98	0.00	0	920.00		
\$ / R	8.88	Put	0.03920	0.00004	0.03220	0.00003	0.039	17.59	0.00	0	26,804.00		
\$ / R	8.90	Put	0.04260	0.00004	0.03510	0.00004	0.043	17.49	0.00	0	15,296.00		
\$ / R	9.00	Put	0.06460	0.00006	0.05410	0.00005	0.065	17.00	0.00	0	35,000.00		
\$ / R	9.78	Put	1.52320	0.00152	1.48610	0.00149	1.523	12.80	0.00	0	920.00		
\$ / R	10.00	Put	3.00120	0.00300	2.80080	0.00280	3.001	11.07	0.00	0	72,800.00		
\$ / R	10.10	Put	4.24810	0.00425	3.87650	0.00388	4.248	10.28	0.00	0	600.00		
\$ / R	10.19	Put	7.01510	0.00702	5.31910	0.00532	7.015	9.89	0.00	0	6,220.00		
\$ / R	10.20	Put	7.57630	0.00758	5.52790	0.00553	7.576	9.90	0.00	0	48,650.00		
\$ / R	10.21	Put	8.17530	0.00818	5.99980	0.00600	8.175	9.90	0.00	0	15,296.00		
\$ / R	10.23	Put	9.49220	0.00949	7.04580	0.00705	9.492	9.90	0.00	0	27,284.00		
\$ / R	10.25	Put	10.98240	0.01098	8.24060	0.00824	10.982	9.90	0.00	0	10,900.00		
\$ / R	10.30	Put	15.57230	0.01557	11.98070	0.01198	15.572	9.91	0.00	0	7,700.00		
\$ / R	10.38	Put	26.05550	0.02606	20.75270	0.02075	26.056	9.93	0.00	0	250.00		
\$ / R	10.40	Call	339.49450	0.33949	373.29380	0.37329	339.494	9.93	0.00	0	2,000.00		
\$ / R	10.40	Put	29.39450	0.02939	23.59380	0.02359	29.394	9.93	0.00	0	900.00		
\$ / R	10.48	Put	46.16830	0.04617	38.09910	0.03810	46.168	9.94	0.00	0	4,000.00		
\$ / R	10.50	Call	261.40250	0.26140	292.29850	0.29230	261.403	9.95	0.00	0	6,500.00		
\$ / R	10.50	Put	51.30250	0.05130	42.59850	0.04260	51.303	9.95	0.00	0	13,300.00		
\$ / R	10.51	Call	254.12220	0.25412	284.69070	0.28469	254.122	9.95	0.00	0	5,000.00		
\$ / R	10.52	Put	56.84460	0.05684	47.48060	0.04748	56.845	9.95	0.00	0	4,700.00		
\$ / R	10.55	Put	65.95280	0.06595	55.55400	0.05555	65.953	9.95	0.00	0	10,000.00		
\$ / R	10.57	Call	212.67400	0.21267	241.15680	0.24116	212.674	9.96	0.00	0	5,000.00		
\$ / R	10.57	Put	72.57400	0.07257	61.45680	0.06146	72.574	9.96	0.00	0	4,000.00		
\$ / R	10.59	Put	79.64710	0.07965	67.79060	0.06779	79.647	9.96	0.00	0	20,000.00		
\$ / R	10.60	Call	193.45670	0.19346	220.82250	0.22082	193.457	9.96	0.00	0	600.00		
\$ / R	10.60	Put	83.35670	0.08336	71.12250	0.07112	83.357	9.96	0.00	0	9,000.00		
\$ / R	10.65	Put	103.66320	0.10366	89.47980	0.08948	103.663	9.97	0.00	0	52,500.00		
\$ / R	10.67	Call	152.72140	0.15272	177.33330	0.17733	152.721	9.97	0.00	0	5,000.00		
\$ / R	10.71	Put	132.74650	0.13275	115.35230	0.11535	132.746	10.04	0.00	0	20,159.00		
\$ / R	10.73	Call	124.77050	0.12477	144.62360	0.14462	124.770	10.16	3,743,115.00	30,000	15,000.00		
\$ / R	10.75	Call	117.15980	0.11716	134.66960	0.13467	117.160	10.27	0.00	0	1,050.00		
\$ / R	10.80	Call	100.03340	0.10003	115.14730	0.11515	100.033	10.57	0.00	0	2,000.00		
\$ / R	10.82	Call	93.89080	0.09389	108.10700	0.10811	93.891	10.69	0.00	0	2,000.00		
\$ / R	10.82	Put	203.79080	0.20379	178.40700	0.17841	203.791	10.69	0.00	0	9,000.00		
\$ / R	10.83	Put	210.86210	0.21086	185.04380	0.18504	210.862	10.75	0.00	0	6,500.00		
\$ / R	10.84	Call	88.12470	0.08812	101.47970	0.10148	88.125	10.81	0.00	0	5,000.00		
\$ / R	10.87	Call	80.13580	0.08014	92.26770	0.09227	80.136	10.98	0.00	0	1,000.00		
\$ / R	10.89	Call	75.22390	0.07522	86.58770	0.08659	75.224	11.10	0.00	0	3,000.00		
\$ / R	10.90	Call	72.88390	0.07288	83.87810	0.08388	72.884	11.16	0.00	0	1,000.00		
\$ / R	10.93	Call	66.30910	0.06631	76.24640	0.07625	66.309	11.34	0.00	0	7,700.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	53.27440	0.05327	61.06220	0.06106	53.274	11.75	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	343.17440	0.34317	311.36220	0.31136	343.174	11.75	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	39.21050	0.03921	44.60930	0.04461	39.211	12.35	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	38.04470	0.03804	43.24430	0.04324	38.045	12.40	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	25.21930	0.02522	28.22660	0.02823	25.219	13.23	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	18.37090	0.01837	20.47440	0.02047	18.371	13.69	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	15.71680	0.01572	17.21430	0.01721	15.717	13.93	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	12.67160	0.01267	13.50690	0.01351	12.672	14.25	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	11.92380	0.01192	12.60480	0.01260	11.924	14.34	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	11.56840	0.01157	12.17680	0.01218	11.568	14.39	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	801.46840	0.80147	762.47680	0.76248	801.468	14.39	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	11.22420	0.01122	11.76350	0.01176	11.224	14.43	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	4.00390	0.00400	3.72410	0.00372	4.004	15.86	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	2.44710	0.00245	2.32330	0.00232	2.447	16.34	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,292.34710	1.29235	1,252.62330	1.25262	1,292.347	16.34	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.03850	0.00104	1.04220	0.00104	1.038	17.20	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.81230	0.00081	0.83220	0.00083	0.812	17.46	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.71960	0.00072	0.74520	0.00075	0.720	17.59	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.61930	0.00062	0.65060	0.00065	0.619	17.75	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.25410	0.00025	0.29500	0.00030	0.254	18.73	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.72280	10.72280	10.76250	10.76250		10.07	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	57.18530	0.05719	47.30790	0.04731	57.185	9.86	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	69.31490	0.06931	58.06670	0.05807	69.315	9.90	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.73010	10.73010	10.76980	10.76980		10.39	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	199.84190	0.19984	175.15040	0.17515	199.842	10.66	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.52730	0.00053	0.50670	0.00051	0.527	19.70	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.73560	10.73560	10.77520	10.77520		10.34	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.01430	0.00001	0.01550	0.00002	0.014	18.78	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	91.01900	0.09102	100.54940	0.10055	91.019	11.45	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.75190	10.75190	10.79160	10.79160		10.41	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	183.62500	0.18363	203.37450	0.20337	183.625	10.39	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.79040	10.79040	10.83040	10.83040		10.77	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.16850	0.00017	0.16450	0.00016	0.169	17.85	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	220.54840	0.22055	195.93010	0.19593	220.548	10.77	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	93.75930	0.09376	98.19490	0.09819	93.759	12.81	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.37530	0.00338	3.32510	0.00333	3.375	19.31	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.80140	10.80140	10.84160	10.84160		10.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	25.94880	0.02595	22.19050	0.02219	25.949	10.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	40.60310	0.04060	40.56140	0.04056	40.603	15.77	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.80330	10.80330	10.84350	10.84350		10.80	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	251.28890	0.25129	270.46230	0.27046	251.289	10.72	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	114.65640	0.11466	120.04240	0.12004	114.656	12.56	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.84100	10.84100	10.88150	10.88150		11.07	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	235.46850	0.23547	212.87350	0.21287	235.468	10.98	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	7.00370	0.00700	4.77640	0.00478	7.004	19.55	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.84670	10.84670	10.88730	10.88730		11.10	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.71050	0.00071	0.63560	0.00064	0.710	17.54	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	145.39140	0.14539	150.86960	0.15087	145.391	12.69	0.00	0	5,000.00



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\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	28.24610	0.02825	26.35600	0.02636	28.246	19.26	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	26.15860	0.02616	23.52650	0.02353	26.159	20.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	25.95220	0.02595	23.25970	0.02326	25.952	20.16	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	7.67800	0.00768	5.90400	0.00590	7.678	23.92	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.87920	10.87920	10.92000	10.92000		11.30	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	244.20320	0.24420	220.55610	0.22056	244.203	11.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	21.92600	0.02193	19.77740	0.01978	21.926	22.28	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.89450	10.89450	10.93540	10.93540		11.29	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.30840	0.00131	1.20130	0.00120	1.308	17.07	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	200.20060	0.20020	207.42070	0.20742	200.201	12.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.96340	10.96340	11.00470	11.00470		11.44	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.44160	0.00244	2.24800	0.00225	2.442	16.58	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	254.93610	0.25494	232.49890	0.23250	254.936	11.15	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	264.06710	0.26407	272.21810	0.27222	264.067	12.28	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	46.80720	0.04681	44.55570	0.04456	46.807	24.04	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.01750	11.01750	11.05910	11.05910		11.64	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	261.83950	0.26184	239.48510	0.23949	261.840	11.24	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	54.49810	0.05450	53.94850	0.05395	54.498	23.71	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.01940	11.01940	11.06110	11.06110		11.64	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.73340	0.00373	3.44820	0.00345	3.733	16.39	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	333.52460	0.33352	343.32390	0.34332	333.525	12.11	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.05470	11.05470	11.09650	11.09650		11.85	1,216,017.00	110	22,447.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	66.07870	0.06608	60.27980	0.06028	66.079	11.01	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	102.90350	0.10290	94.29650	0.09430	102.904	10.84	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	147.25590	0.14726	134.81800	0.13482	147.256	10.71	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	243.17780	0.24318	221.72430	0.22172	243.178	11.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	261.81760	0.26182	239.38970	0.23939	261.818	11.30	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	316.83640	0.31684	291.79980	0.29180	316.836	11.53	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	178.93200	0.17893	179.50320	0.17950	178.932	14.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	115.68010	0.11568	114.45350	0.11445	115.680	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	88.38750	0.08839	86.64930	0.08665	88.388	17.67	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	75.77730	0.07578	71.77250	0.07177	75.777	22.76	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.07630	11.07630	11.11810	11.11810		11.90	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	269.90780	0.26991	247.30280	0.24730	269.908	11.39	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	55.79330	0.05579	57.55830	0.05756	55.793	23.30	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.13900	11.13900	11.18100	11.18100		12.19	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	273.58630	0.27359	250.82060	0.25082	273.586	11.42	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	61.29410	0.06129	60.59890	0.06060	61.294	23.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.19680	11.19680	11.23920	11.23920		12.37	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	277.58470	0.27758	255.76580	0.25577	277.585	11.49	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	63.33370	0.06333	65.21560	0.06522	63.334	22.88	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.22930	11.22930	11.27200	11.27200		12.52	0.00	0	15,848.00
\$ / R	On 26/06/2015	Any day expiry			11.25780	11.25780	11.30070	11.30070		12.54	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	280.52390	0.28052	259.75110	0.25975	280.524	11.55	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	66.43460	0.06643	65.22910	0.06523	66.435	22.99	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.32480	11.32480	11.36830	11.36830		12.68	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	281.84120	0.28184	261.89460	0.26189	281.841	11.57	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	74.01150	0.07401	72.38370	0.07238	74.011	22.90	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/08/2015	Any day expiry		11.38550	11.38550	11.42940	11.42940		12.95	0.00	0	0.00
\$ / R	10.80	Put	285.68760	0.28569	268.51520	0.26852	285.688	11.68	0.00	0	300.00		
\$ / R	16.50	Call	73.13580	0.07314	69.90120	0.06990	73.136	22.67	0.00	0	300.00		
\$ / R		On 14/09/2015	Foreign Exchange Future		11.42430	11.42430	11.46820	11.46820		13.00	2,284,860.00	200	560.00
\$ / R	10.56	Put	209.83900	0.20984	197.78030	0.19778	209.839	11.67	0.00	0	18,946.00		
\$ / R	13.06	Call	272.57380	0.27257	271.78770	0.27179	272.574	16.73	0.00	0	18,946.00		
\$ / R		On 28/09/2015	Any day expiry		11.45440	11.45440	11.49830	11.49830		13.13	0.00	0	0.00
\$ / R	10.80	Put	291.60330	0.29160	276.64510	0.27665	291.603	11.85	0.00	0	300.00		
\$ / R	16.80	Call	77.62740	0.07763	75.21420	0.07521	77.627	22.56	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.51910	11.51910	11.56300	11.56300		13.29	0.00	0	0.00
\$ / R	10.80	Put	296.27020	0.29627	280.62480	0.28062	296.270	11.98	0.00	0	300.00		
\$ / R	16.98	Call	83.36360	0.08336	80.52530	0.08053	83.364	22.30	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		11.57940	11.57940	11.62340	11.62340		13.42	0.00	0	0.00
\$ / R	10.80	Put	297.95210	0.29795	284.45760	0.28446	297.952	12.05	0.00	0	300.00		
\$ / R	17.45	Call	75.95090	0.07595	75.66380	0.07566	75.951	22.09	0.00	0	300.00		
\$ / R		On 14/12/2015	Foreign Exchange Future		11.62030	11.62030	11.66430	11.66430		13.51	0.00	0	0.00
\$ / R	11.00	Call	996.79670	0.99680	1,025.98960	1.02599	996.797	12.24	0.00	0	500.00		
\$ / R		On 21/12/2015	Any day expiry		11.63540	11.63540	11.67940	11.67940		13.61	0.00	0	0.00
\$ / R	10.80	Put	300.09510	0.30010	286.95980	0.28696	300.095	12.12	0.00	0	300.00		
\$ / R	17.87	Call	72.98040	0.07298	69.70450	0.06970	72.980	22.05	0.00	0	300.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.71010	10.71010	10.74970	10.74970		9.98	535,505.00	50	1,197.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.87350	10.87350	10.91420	10.91420		11.14	0.00	0	95.00
\$ / R MAXI	10.72	Call	35,691.15380	0.35691	37,752.91220	0.37753	35,691.154	10.93	0.00	0	200.00		
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.05470	11.05470	11.09650	11.09650		11.85	0.00	0	5.00
£ / R		On 15/09/2014	Foreign Exchange Future		17.97550	17.97550	18.05160	18.05160		10.03	18,245,132.50	1,015	57,996.00
£ / R	16.50	Put	3.23530	0.00324	3.93670	0.00394	3.235	12.55	0.00	0	11,200.00		
£ / R	17.20	Put	23.55900	0.02356	20.67790	0.02068	23.559	10.56	0.00	0	15,000.00		
£ / R	17.35	Put	39.73330	0.03973	34.94310	0.03494	39.733	10.46	0.00	0	3,200.00		
£ / R	17.60	Put	86.27410	0.08627	76.14250	0.07614	86.274	10.29	0.00	0	1,700.00		
£ / R	17.65	Put	99.33870	0.09934	87.75000	0.08775	99.339	10.26	0.00	0	2,750.00		
£ / R	19.01	Call	18.96630	0.01897	30.78200	0.03078	18.966	11.88	0.00	0	2,750.00		
£ / R	19.44	Call	9.58200	0.00958	14.89840	0.01490	9.582	13.58	0.00	0	21,200.00		
£ / R	19.48	Call	9.05610	0.00906	13.99780	0.01400	9.056	13.74	0.00	0	1,700.00		
£ / R	19.70	Call	6.77200	0.00677	10.08830	0.01009	6.772	14.61	0.00	0	20,000.00		
£ / R		On 12/12/2014	Foreign Exchange Future		18.23420	18.23420	18.31210	18.31210		10.96	0.00	0	10,890.00
£ / R	18.50	Put	631.43430	0.63143	592.04100	0.59204	631.434	11.45	0.00	0	500.00		
£ / R		On 23/01/2015	Any day expiry		18.35910	18.35910	18.43850	18.43850		11.09	0.00	0	0.00
£ / R	18.22	Put	470.13440	0.47013	442.09710	0.44210	470.134	10.95	0.00	0	9,605.00		
£ / R	18.50	Put	634.72920	0.63473	597.29930	0.59730	634.729	11.36	0.00	0	4,700.00		
£ / R	18.63	Put	720.74220	0.72074	680.45440	0.68045	720.742	11.60	0.00	0	4,697.00		
£ / R	21.04	Call	75.78180	0.07578	86.64000	0.08664	75.782	14.76	0.00	0	9,605.00		
£ / R	21.70	Call	43.28290	0.04328	49.82150	0.04982	43.283	15.18	0.00	0	4,700.00		
£ / R	21.72	Call	42.55660	0.04256	48.99270	0.04899	42.557	15.20	0.00	0	4,697.00		
£ / R		On 16/03/2015	Foreign Exchange Future		18.51400	18.51400	18.59460	18.59460		11.55	0.00	0	1,000.00
£ / R		On 12/06/2015	Foreign Exchange Future		18.77730	18.77730	18.86050	18.86050		12.08	0.00	0	240.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 15/09/2014		Foreign Exchange Future	0.10490	0.10490		0.10560	0.10560		10.47	0.00	0	2,759.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10657	0.10657		0.10728	0.10728		13.84	2,664.25	25	17,859.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10846	0.10846		0.10919	0.10919		14.34	0.00	0	50.00
€ / R	On 15/09/2014		Foreign Exchange Future	14.33900	14.33900		14.42530	14.42530		9.98	2,222,545.00	155	64,297.00
€ / R	On 15/09/2014	13.54	Put	7.36810	0.00737		6.64260	0.00664	7.368	10.58	0.00	0	21,000.00
€ / R	On 15/09/2014	13.85	Put	28.28110	0.02828		19.36470	0.01936	28.281	9.95	0.00	0	21,000.00
€ / R	On 15/09/2014	14.00	Put	54.78370	0.05478		40.26990	0.04027	54.784	9.96	0.00	0	13,000.00
€ / R	On 15/09/2014	14.30	Put	157.63500	0.15764		127.17420	0.12717	157.635	9.98	0.00	0	650.00
€ / R	On 15/09/2014	14.33	Put	172.20190	0.17220		139.87280	0.13987	172.202	9.98	0.00	0	800.00
€ / R	On 15/09/2014	15.71	Call	4.60480	0.00460		6.96400	0.00696	4.605	14.22	0.00	0	49,000.00
€ / R	On 15/09/2014	16.34	Call	1.28510	0.00129		1.89200	0.00189	1.285	16.46	0.00	0	800.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.56350	14.56350		14.65170	14.65170		10.71	145,635.00	10	13,794.00
€ / R	On 12/12/2014	13.50	Put	42.76560	0.04277		38.18960	0.03819	42.766	10.43	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	69.63380	0.06963		63.50520	0.06351	69.634	10.08	0.00	0	650.00
€ / R	On 12/12/2014	16.30	Call	56.26830	0.05627		65.89560	0.06590	56.268	14.63	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.81300	14.81300		14.90310	14.90310		11.29	0.00	0	2,026.00
€ / R	On 12/06/2015		Foreign Exchange Future	15.05660	15.05660		15.14860	15.14860		11.81	0.00	0	150.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	507.65600	507.65600		508.47500	508.47500			0.00	0	0.00
AL12	On 05/02/2015		Index Future	515.85400	515.85400		516.70200	516.70200			0.00	0	0.00
AL12	On 07/05/2015		Index Future	525.05700	525.05700		525.92700	525.92700			0.00	0	0.00
AL37	On 06/11/2014		Index Future	433.27100	433.27100		433.48600	433.48600			0.00	0	0.00
AL37	On 05/02/2015		Index Future	440.26800	440.26800		440.50000	440.50000			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	509.01200	509.01200		509.23100	509.23100			0.00	0	1.00
AL7T	On 05/02/2015		Index Future	517.23200	517.23200		517.47000	517.47000			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	463.36400	463.36400		463.84100	463.84100			0.00	0	586.00
ALBI	On 05/02/2015		Index Future	470.84700	470.84700		471.34600	471.34600			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	479.24800	479.24800		479.76100	479.76100			0.00	0	0.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future	9.90010	9.90010		9.94960	9.94960		9.23	10,147,602.50	1,025	12,990.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.99070	9.99070		10.04120	10.04120		10.18	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	9.45	Put	54.44480	0.05444		47.89760	0.04790	54.445	10.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	150.40520	0.15041		133.48550	0.13349	150.405	10.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	210.77920	0.21078		232.00110	0.23200	210.779	10.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	55.49560	0.05550		59.93910	0.05994	55.496	12.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	50.40470	0.05040		54.28170	0.05428	50.405	12.19	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.09380	10.09380		10.14520	10.14520		10.74	0.00	0	702.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.19460	10.19460		10.24860	10.24860		11.38	0.00	0	50.00
CAD/ R	On 15/09/2014		Foreign Exchange Future	9.77790	9.77790		9.78640	9.78640		9.26	0.00	0	100.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	9.90610	9.90610		9.91530	9.91530		10.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future	13.71070		13.71070		-22.97760	-22.97760			0.00	0	1,942.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	669.45640		669.45640		702.03170	702.03170			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	755.10590		755.10590		789.45630	789.45630			0.00	0	2,913.00
CF CANDO CAFI	On 12/12/2014	Can-Do Future	122.44740		122.44740		-92.14640	-92.14640			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	603.63410		603.63410		634.52490	634.52490			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	46.95820		46.95820		57.12780	57.12780			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	40.00840		40.00840		45.43930	45.43930			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.82110		11.82110		11.88730	11.88730		10.29	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.00930		12.00930		12.07650	12.07650		11.25	3,038,352.90	253	2,521.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.22140		12.22140		12.29130	12.29130		11.90	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73590		1.73590		1.74130	1.74130		9.97	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75260		1.75260		1.75820	1.75820		10.62	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.55642		123.55642		123.55642	123.55642			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.95366		123.95366		123.96118	123.96118			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.97200		125.97200		125.98230	125.98230			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.52000		85.41918		9.52000	85.41918			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.68809		82.37518		9.65297	82.63329			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.77776		83.70669		9.74125	83.97082			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.84753		81.41209		9.80989	81.68093			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	462.04000		462.04000		462.45500	462.45500			9,240,800.00	2	384.00
GOVI	On 05/02/2015	GOVI	469.50200		469.50200		469.93700	469.93700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	477.87800		477.87800		478.32700	478.32700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.18867		116.18867		116.18867	116.18867			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.84122		117.84122		117.84901	117.84901			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.60565		118.60565		118.61625	118.61625			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	120.41543		120.41543		120.41543	120.41543			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.24439		122.24439		122.25192	122.25192			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.93627		122.93627		122.94671	122.94671			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.13016		121.13016		121.13016	121.13016			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.62609		121.62609		121.63341	121.63341			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.60628		123.60628		123.61636	123.61636			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.63111		127.63111		127.63111	127.63111			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	129.57047		129.57047		129.57804	129.57804			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.23504		130.23504		130.24583	130.24583			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.39000		219.39000		219.28500	219.28500			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future	222.95900		222.95900		222.86000	222.86000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.96300		226.96300		226.86400	226.86400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.19400		594.19400		593.84400	593.84400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.68100		603.68100		603.33000	603.33000			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	142.99445		142.99445		142.99445	142.99445			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.04000		93.96000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.16000		93.84000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.23000		93.77000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.34000		93.66000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.40000		93.60000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.55000		93.45000		6.56000	93.44000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.78000		93.22000		6.79000	93.21000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.99000		93.01000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.16000		92.84000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.34000		92.66000		7.35000	92.65000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.47000		92.53000		7.53000	92.47000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33880		1.33880		1.34190	1.34190			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33940		1.33940		1.34240	1.34240			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.65500		112.58487		6.65500	112.58487		1.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.88511		107.42730		6.87321	107.43734		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.06607		109.16396		7.04469	109.17659		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.29000		118.35893		8.29000	118.35893		9.89	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.38287		119.99636		8.37326	120.07646		8.91	959,970.88	8	56,483.00
R186	On 06/11/2014	Bond Future	7.80	Call	460.14000		0.46014		0.00000	0.00000	460.140	8.66	46,014.00	100	100.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,743.22000		1.74322		0.00000	0.00000	1,743.220	8.84	174,322.00	100	100.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,522.86000		1.52286		0.00000	0.00000	1,522.860	8.92	152,286.00	100	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	293.51000		0.29351		302.07000	0.30207	293.510	9.21	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.44755		116.63875		8.43726	116.72281		9.61	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,420.39000		1.42039		1,419.71000	1.41971	1,420.390	9.85	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.49124		118.72559		8.48057	118.81117		9.60	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.23227		285.23227		285.23227	285.23227			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.12244		289.12244		289.14175	289.14175			867,367.32	3	908.00
R197	On 05/02/2015	Bond Future			287.82662		287.82662		287.85270	287.85270			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.93000		102.19988		5.93000	102.19988		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.32864		228.32864		228.32864	228.32864		10.28	0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.47818		232.47818		231.81075	231.81075			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future			233.07464		233.07464		232.40124	232.40124			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.08000		101.45809		8.08000	101.45809		7.60	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.20137		98.84331		8.19176	98.89942		7.49	0.00	0	11,612.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 05/02/2015	Bond Future		8.27511	100.44067		8.26469	100.49989		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		8.31768	98.30748		8.30680	98.36782		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		8.34749	100.16958		8.33638	100.22966		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,707.60000	1.70760	1,701.42000	1.70142	1,707.600	8.39	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 07/08/2014	Bond Future		7.08000	106.55098		7.08000	106.55098		2.67	0.00	0	0.00
R203	On 06/11/2014	Bond Future		7.22231	103.88216		7.20668	103.92237		2.64	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	173.44000	0.17344	189.81000	0.18981	173.440	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	274.27000	0.27427	295.62000	0.29562	274.270	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.30301	105.56121		7.28468	105.60441		2.59	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,314.72000	1.31472	1,350.17000	1.35017	1,314.720	2.66	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.30858	103.27787		7.28810	103.32185		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.70000	94.36508		8.70000	94.36508			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.78616	95.68757		8.78174	95.72258			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future		8.85151	93.22673		8.84668	93.26440			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.90117	94.89560		8.89619	94.93392			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.90500	96.36581		8.90500	96.36581			0.00	0	0.00
R2037	On 06/11/2014	Bond Future		9.02869	97.32326		9.00369	97.55218			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future		9.09237	94.63836		9.06638	94.87322			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		9.14203	96.33276		9.11530	96.57176			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.40000	103.32261		7.40000	103.32261		3.99	0.00	0	0.00
R204	On 06/11/2014	Bond Future		7.54629	104.69080		7.53645	104.72538		3.81	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	248.86000	0.24886	251.43000	0.25143	248.860	3.92	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.62278	102.34699		7.61151	102.38438		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.65526	104.17761		7.64308	104.21568		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.66074	102.10936		7.64801	102.14669		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	775.66000	0.77566	770.72000	0.77072	775.660	4.09	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 07/08/2014	Bond Future		8.98500	97.86026		8.98500	97.86026			0.00	0	0.00
R2044	On 06/11/2014	Bond Future		9.12193	98.64856		9.09178	98.94561			0.00	0	73.00
R2044	On 05/02/2015	Bond Future		9.18416	95.85991		9.15290	96.16402			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		9.23310	97.57623		9.20097	97.88573			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future			8.98500		101.43586		8.98500	101.43586			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.11814		97.88685		9.08799	98.19078			50,020,180.35	511	20,114.00
R2048	On 05/02/2015	Bond Future			9.18195		99.46880		9.15069	99.77986			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.22691		96.81162		9.19479	97.12833			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.66500		98.72908		7.66500	98.72908		5.16	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.80667		99.99477		7.78108	100.10064		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.88270		97.96912		7.85498	98.07890		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.92753		99.72187		7.89804	99.83360		5.19	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,406.63000		1.40663		1,466.13000	1.46613	1,406.630	5.13	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.84000		96.90287		7.84000	96.90287		6.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.96876		94.75958		7.95911	94.80540		6.15	94,759.58	1	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	310.46000		0.31046		315.30000	0.31530	310.460	6.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.04218		96.29133		8.03157	96.34003		6.25	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.08430		94.61056		8.07314	94.66009		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.11017		96.40324		8.09870	96.45243		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,263.34000		1.26334		1,257.91000	1.25791	1,263.340	6.70	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.83000		77.56281		8.83000	77.56281		14.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.95059		75.17570		8.92560	75.36482		13.79	1,428,338.30	19	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	733.08000		0.73308		810.40000	0.81040	733.080	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,343.17000		1.34317		1,452.32000	1.45232	1,343.170	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,012.79000		2.01279		2,145.67000	2.14567	2,012.790	13.76	40,255.80	20	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,205.08000		2.20508		2,343.37000	2.34337	2,205.080	13.79	44,101.60	20	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,407.80000		2.40780		2,551.22000	2.55122	2,407.800	13.82	48,156.00	20	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,097.37000		1.09737		1,069.20000	1.06920	1,097.370	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	617.44000		0.61744		604.22000	0.60422	617.440	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	507.12000		0.50712		497.21000	0.49721	507.120	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	189.05000		0.18905		187.59000	0.18759	189.050	14.40	3,781.00	20	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	163.93000		0.16393		163.00000	0.16300	163.930	14.43	3,278.60	20	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	140.45000		0.14045		139.94000	0.13994	140.450	14.43	2,809.00	20	2,050.00
R209	On 05/02/2015	Bond Future			9.01038		76.39096		8.98446	76.58488		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.05415		74.60671		9.02753	74.80409		15.02	0.00	0	0.00

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 06/08/2015	Bond Future		9.09015	76.02095		9.06295	76.22107		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,272.38000	2.27238	2,232.58000	2.23258	2,272.380	15.64	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 07/08/2014	Bond Future		172.08422	172.08422		172.08422	172.08422			0.00	0	0.00
R210	On 06/11/2014	Bond Future		172.65893	172.65893		172.67012	172.67012			0.00	0	617.00
R210	On 05/02/2015	Bond Future		175.46998	175.46998		175.48520	175.48520			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future		130.62594	130.62594		130.62594	130.62594			0.00	0	0.00
R211	On 06/11/2014	Bond Future		132.28546	132.28546		132.29711	132.29711			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future		132.83713	132.83713		132.85190	132.85190			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		135.28579	135.28579		135.28579	135.28579			0.00	0	0.00
R212	On 06/11/2014	Bond Future		137.24563	137.24563		137.25513	137.25513			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future		137.72163	137.72163		137.73434	137.73434			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.71000	88.28675		8.71000	88.28675		12.85	0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.81089	85.86165		8.79102	86.01275		12.01	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future		8.87657	87.24922		8.85583	87.40470		12.54	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.92079	85.26051		8.89944	85.41878		13.20	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future		8.91000	78.53216		8.91000	78.53216		15.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.03568	75.95851		9.00554	76.19650		14.40	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,830.28000	2.83028	3,012.08000	3.01208	2,830.280	14.54	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	398.60000	0.39860	387.15000	0.38715	398.600	14.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.09688	77.18607		9.06567	77.42961		15.07	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.13944	75.27099		9.10741	75.51888		15.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,919.68000	20,919.68000		21,021.07000	21,021.07000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.94240	4.94240		4.94740	4.94740		4.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/12/2014	Foreign Exchange Future		4.92030	4.92030		4.92550	4.92550		8.04	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>386,705,764.38</b>	<b>92,719</b>	<b>3 740 328.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74613			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.24500	104.29275		7.24500	104.27258			0.00	0	6,304,780,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98904			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.63500	106.00792		8.63500	105.98358			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.55392			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.34500	103.82090		9.34500	103.79499			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.74998			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.83245			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.50000	97.74253		9.50000	97.71789			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.34500	103.51747		7.34500	103.49718			0.00	0	848,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19017			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.71000	106.58114		8.71000	106.55646			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.51000	138.72625		1.51000	138.71232			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.31000	127.61410		2.31000	271.59918			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.63481			0.00	0	3,120,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.76006			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11840			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.16497			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.19587			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.71654			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.63609			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.03000		131.17808		3.03000	131.15961			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000		118.89787		4.26000	118.87716			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000		103.28974		5.01000	103.26952			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		63.19233		100.00000	63.03925			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000		171.43601		2.07000	171.41625			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.51184		2.76000	161.49021			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000		173.33469		2.10000	173.31456			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		183.62827		1.84000	183.60824			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.07625		76.43355		8.07625	76.41729			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.07625		76.43355		8.07625	76.41729			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.47000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.04723			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.25000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.28000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.62000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	89.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.67531			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55769			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.86000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.26000		101.76388		7.26000	101.74415			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.91000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.80000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.30000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87074			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53500		111.67350		7.53500	111.65106			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.55897			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.51000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.25833		2.64000	106.39813			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.99793		2.51000	158.17539			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		116.11995		2.44000	209.26482			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.51000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.67500		92.48624		9.67500	92.46250			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	95.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.90347			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.82000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.05000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.73080		9.63000	107.70313			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	9.68000		107.35929		9.68000	107.33157			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond	9.02000	91.35084	9.02000	91.32882				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.74000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.10000				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	9.77500	106.65847	9.77500	106.63067				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.62000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30933				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.26443				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.26000	108.96051	8.26000	108.93656				0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.05500	105.09375	9.05500	105.06833				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19500	103.10679	7.19500	103.08699				0.00	0	5,500,100,000.00
ABS6	On 01/06/2020	Spot Bond	8.96500	98.23515	8.96500	98.21161				0.00	0	590,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500	95.90046	9.92500	95.87522				0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89500	105.97282	7.89500	105.95052				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	217.47618	2.12000	275.51017				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	125.85792	1.45000	128.65238				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	128.24518	2.10000	130.80609				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00459	100.00000	0.00457				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	62.87402	100.00000	62.72171				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69500	107.34202	11.69500	107.30887				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81722			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.02055		100.00000	4.01081			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81254			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.74651			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.96433		100.00000	23.90627			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82189			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.58627		11.00000	64.56780			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.96433		100.00000	23.90627			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22019			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34181			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16594			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20260			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21872			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28751			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28751			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28929			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13663			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28929			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28573			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.78216			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99932			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18064			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.21705			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.23167			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.20237			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13663			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45500	103.67294		9.45500	103.72923			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.34894			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.02062			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	84.57458			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.74227			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.81282			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.16586			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.90391			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.90391			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.59786			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12920			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12040			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17883			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52980			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17769			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.87564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.84304				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.28738				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.93476				0.00	500,000,000	1,950,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.61612				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.17027				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14702				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02962				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00464				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05313				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14408				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09271				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.03403				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05019				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.06585	10.23000	104.03763				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06617				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04138				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	116.57410				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.57500	102.30556	9.57500	102.27942				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13961				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.96183	1.75000	115.05412				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34029				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05148				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11220				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.14855				0.00	0	0.00

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	100.00000		0.00000	101.07582			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14128			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.63276			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.08935			0.00	250,000,000	250,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.97862			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06272			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30556			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.14128			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.11386			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.17604			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.19510			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62229			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.89660			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.19958			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.19958			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26475			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27160			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.47088			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26475			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.68266			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.22452			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.20668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.41493			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.13727			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04671			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03651			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.87346			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06418			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.06854			0.00	0	200,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.11220			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.04817			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04671			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.15268			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.03938			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28028			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.27183			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32093			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18904			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32808			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.61523		100.00000	16.57498			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63790			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.80993			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.92458			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52392			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.57654			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.50059			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.04500		99.83100		8.04500	99.80949			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.64635			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.75271			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.55500		103.62418		8.55500	103.60059			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.40000		116.70799		9.40000	116.67870			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		90.30906		100.00000	90.09300			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500		109.77680		7.34500	109.75529			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		85.37062		100.00000	85.17616			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.46000		100.58767		9.46000	100.56242			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.78912		100.00000	14.75638			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000		101.12608		10.12000	101.09895			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000		162.97336		2.76000	162.95153			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32028			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.18000			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.23566			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.56759			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.11372			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.11247			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97547			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.07582			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39458			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58687			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	97.87500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	98.15000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.40748			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	93.39414			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000		127.03215		2.69000	289.05104			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	91.18522			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.10623			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.16635			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97387			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95929			0.00	30,000,000,000	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89859			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04500		106.14896		9.04500	106.12331			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90507			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.34550			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.70807			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.94516			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	102.25171			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.62500		101.49981		9.62500	101.47375			0.00	0	1,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.50000	108.70481		7.50000	108.68294			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	33.81795		100.00000	33.66924			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94867			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.86346			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.70000	103.29722		7.70000	103.27566			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.86000	106.51805		8.86000	106.49282			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.06530	103.70804		11.06530	102.72544			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.04952	101.84465		11.04952	101.60096			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.08739	101.76983		11.08739	101.56025			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25186			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.12526	101.62500		11.12526	101.49437			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90970	101.09511		11.90970	101.01734			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28162			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28162			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.28169			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.31530	100.88068		11.31530	101.02510			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.24583	102.67596		11.24583	101.55529			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.04952	101.84465		11.04952	101.60096			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.16617	101.93474		11.16617	101.69716			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.34417	96.54584		10.34417	101.25283			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.21620			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.17280			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.17280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10971			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96105			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.93939	100.30709		10.93939	100.62419			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.60500	100.19403		11.60500	100.07029			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13840			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.53000	70.08047		11.53000	97.82466			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96102			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10323			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.17151		9.28000	101.10292			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17825			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41000	68.74232		11.41000	97.55371			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14301			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17238			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17238			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83372			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12891			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.19213			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.03112			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96106			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.19213			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13126			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15083			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.19222			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85895			0.00	0	0.00

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	14.06530	104.01161		14.06530	103.05663			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29425	101.97779		15.29425	101.91812			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17896	101.83496		14.17896	101.72507			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.55239			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.55239			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.55239			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61057			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.34816			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.20000		100.00000	19.16357			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.84544		100.00000	20.79493			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.97168		100.00000	18.92573			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.71092		100.00000	11.68255			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.71092		100.00000	11.68255			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.15906		100.00000	14.12476			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.26858		100.00000	12.23886			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44906			0.00	20,000,000,000	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.43163			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62992			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67003			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.97422		100.00000	7.95490			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.97422		100.00000	7.95490			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP85U	On 24/10/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		104.02323		2.04000	177.91139			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29500		94.04624		8.29500	147.36171			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29500		95.34995		8.29500	147.71606			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500		97.97306		8.70500	97.95025			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.37939			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.07712			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.04500		99.83628		8.04500	99.81489			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53311			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45961			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46893			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49996			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53096			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61735			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.22853		100.00000	22.17468			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.26177			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27494			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28059			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.28247			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30502			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33504			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.91908		100.00000	13.88536			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.91908		100.00000	13.88536			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15867			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18194			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.41000	104.51178		8.41000	104.48838			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25175			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37567			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.93555	100.00000	100.00000	9.91148			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.93555	100.00000	100.00000	9.91148			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.51762			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.83495			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.74500	66.39383		8.74500	101.47676			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.61437			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.88569			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.60401			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.46322			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.70426			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.45893			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.53466			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.67231			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.24547			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.17234			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	62.73891	100.00000	100.00000	62.58692			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.43689			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.55639	100.00000	19.50900				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11811				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	99.87870				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.52000		104.77311	7.52000	104.75187				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.51000		112.93039	9.51000	112.90188				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.44025				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.16000		104.95862	9.16000	104.93308				0.00	0	621,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.35500		104.82386	11.35500	104.79240				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.32813				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.60500		100.20988	11.60500	100.17917				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.02310				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.40000		102.32568	9.40000	102.30013				0.00	0	900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.31075				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.04500		96.09917	12.04500	101.58028				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.98204				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.59052				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.13294				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37500		94.33548	10.37500	94.30955				0.00	0	2,600,000.00
CCT01	On 23/06/2023	Spot Bond	10.15000		115.67770	10.15000	115.64642				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000		111.92754	10.00000	111.89770				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.33000		116.73579	9.33000	116.70687				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.96304				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.76000		104.93681	11.76000	104.90424				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.97473				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.14884			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.43578			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59079			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94323			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.67473			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.68313			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01394			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05533			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.10308			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.75318			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.75577			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.74206			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.97742			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16596			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.06279			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.51507			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.18622		10.11000	101.15911			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.51507			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73106			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	118.84680		2.76000	118.83077			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	117.53910		3.14000	120.50234			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.73686		8.25000	103.71406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51507				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51507				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.79074	3.10000	120.06562				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.42776	2.40000	119.72143				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65496				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.66939				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.56097				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59500	102.60379	8.59500	102.58021				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75879				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.74822				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.47267				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.48506				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64500	102.71868	8.64500	102.69493				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64500	102.71868	8.64500	102.69493				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69500	101.51308	8.69500	101.48948				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19529				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32135				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.70063				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.70063				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.63115				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.98057				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21231				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.57661				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.67798				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	99.74789	9.35000	104.38474			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.74789	9.35000	104.38474			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.57654			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.58086			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	90.88795			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.58377			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32522			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.53420			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21147			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21147			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21147			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21147			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21147			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28272			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47724			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59452			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59452			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59452			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59452			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48342			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.37500	104.68930	9.37500	104.66324			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.90044			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.81908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36391				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.40767				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51887				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51188				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56765				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.82350				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.90036				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76701				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.97899				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.47734				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32186				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.15271				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.06126				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.45975				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.11196				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38475				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13614				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.77394				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02585				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12313				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89488				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.27886				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02590				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01358			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.69225			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.97605			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.00000	94.56684		11.00000	94.53933			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.52000	96.18765		11.52000	96.15838			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96642			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.28216			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.97660			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41633			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.29193			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.48097		8.80500	102.48904			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42058			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.17326			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.19505			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.27926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.22468		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72233		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72233		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.59655		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.34194		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96642		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.88795		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	104.88999		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33753		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.49221		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97232		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71137		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.40029		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06326		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.23863		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33414		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.04208		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94283		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.32100		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.10676		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.10676		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.56587		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.69871		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.26799			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.19276			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28981			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41367			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.01467			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.03847		10.55000	104.10508			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.13500	103.55577		10.13500	106.61705			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	103.01278			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.16822			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.27500	105.20173		12.27500	108.96120			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.17556			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.30500	102.48692		12.30500	102.38721			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.73500	102.42586		10.73500	102.33858			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.17556			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.34881			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.36626			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.25459			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.55791			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01004			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.64500	104.83066		9.64500	104.73195			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27889			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.24298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.55000	103.12089		10.55000	104.16327			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.88737		11.00000	98.48842			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.44724			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.52743			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44176			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.06500	102.02833		12.06500	101.72490			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.55273			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.33858			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.34800			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.17968			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.96996		7.01000	39.58137			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.62136			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	8.68000	98.16462		8.68000	136.89785			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.29500	33.55232		8.29500	147.36171			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.29500	33.97248		8.29500	147.71606			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.70994			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.63906			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73157			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73157			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20993			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12782			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14401			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41633			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.03360			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.09037			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.08310			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.53903			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.85010			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.64252			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.15500	110.00534		9.15500	107.59488		52,755,592,288,000.00	5,762,489,600	1,920,843,200.00	
COJ04	On 05/06/2018	Spot Bond		8.81000	102.30210		8.81000	102.27800			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.28500	113.24972		10.28500	113.21870			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.49500	104.76403		8.49500	104.74022			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.87500	108.51374		9.87500	108.48533			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.96000	103.16568		9.96000	103.13829			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.31000	96.53329		10.31000	96.50678			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.05000	97.76143		11.05000	97.73271			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.05000	90.64868		11.05000	90.62205			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.65515			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.59211			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.45710			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69456			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25636			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.16500	100.13332		11.16500	100.32199			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.07110		100.00000	13.03944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.26562	100.00000	4.24451				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		12.52461	100.00000	15.32943				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.35539				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.13500		99.10273	8.13500	99.08126			2,440,500,000,000.00	300,000,000	2,130,000,000.00	
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.29937				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.15972				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.86266				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		80.15857	100.00000	79.98875				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.29024				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.26964				0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.48664				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.54957				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.15292				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.90774				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.48931				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.69704				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.44176				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.19129				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.87500		102.16789	8.87500	102.14365				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37500		115.30235	7.37500	115.27954				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.56000		104.00589	8.56000	103.98220				0.00	0	1,496,500,000.00
DV23	On 27/02/2023	Spot Bond	9.06000		110.13881	9.06000	110.11185				0.00	0	4,370,000,000.00
DV24	On 18/02/2024	Spot Bond	9.16000		103.21293	9.16000	103.18739			1,190,800,000,000.00	130,000,000	130,000,000.00	
DV29	On 18/02/2029	Spot Bond	9.67000		103.20826	9.67000	103.18134				0.00	0	300,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.11666				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82828				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84721				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.74243				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.04049				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99902				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.15500	125.32257	8.15500	125.29536				0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.66093				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.91075	0.10000	134.91967				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.58419	1.97000	123.57031				0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.21183	1.96000	111.19936				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.29082	2.09500	109.27818				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.17000	101.23084	2.17000	101.21890				0.00	0	10,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.77500	103.95833	9.77500	103.93136				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.62500	109.77355	9.62500	109.74551				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.10000	102.44987	10.10000	102.42244				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.33500	93.64758	10.33500	96.89526				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.42000	105.29716	10.42000	104.54625				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.95804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.50658			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08267			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10244			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88876			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	88.38428		100.00000	88.17778			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	1,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.65412		100.00000	62.45850			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.20507		3.00000	131.18663			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55500	102.62438		11.55500	102.59305			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.21511			0.00	0	3,392,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36862			0.00	0	2,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.14404			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.02500	98.87467		10.02500	98.84824			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.83487			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.63085			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88984			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89854			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.89361			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88780			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.88335			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.90593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.38655			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.90113			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.89702			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.90194			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.89853			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.98500		104.28823		6.98500	104.26867			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.89500		107.16939		7.89500	107.14672		78,989,475,000,000.00	10,005,000,000	10,615,200,000.00	
ES23	On 25/01/2023	Spot Bond	8.62000		108.69345		8.62000	108.66852		1,041,034,814,000.00	120,769,700	19,175,890,400.00	
ES26	On 02/04/2026	Spot Bond	8.92000		95.20773		8.92000	95.18503		9,985,345,928,000.00	1,119,433,400	9,985,333,400.00	
ES33	On 15/09/2033	Spot Bond	9.59500		84.90062		9.56000	85.14042		71,962,500,000,000.00	7,500,000,000	39,126,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.74000		90.73665		9.74000	90.71307		24,025,333,658,000.00	2,466,666,700	13,966,666,700.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.88045			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.87631			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.61342			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51471			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.96030			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40302			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.61322			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.84945			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.56447		100.00000	10.53888			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.28146		100.00000	10.25655			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.03705			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.08166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.17061			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.25920			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79500		103.88116		6.79500	103.86193			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.44500		97.92397		9.44500	97.89929			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13028			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13021			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.40356			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.99819			0.00	340,000,000	640,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.58374			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.61123			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.37500		99.44545		10.37500	100.13893			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.24500		104.28006		11.24500	104.24891			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.82593			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		129.07728		2.20000	129.92782			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.15892		2.15000	274.88818			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000		102.85438		2.35000	109.32002			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		102.22924		2.49000	158.53418			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		117.97820		2.33000	212.61429			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80500		111.38411		7.80500	111.36094			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86100		62.09964		7.86100	61.42657			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46700		39.72793		9.46700	38.80895			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.45346		9.70000	37.50520			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		68.39936		100.00000	68.26959			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		70.75599		100.00000	70.62175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	21.34378			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	18.44261			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	12.08393			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.92865			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	23.29666			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35659			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	23.43172			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16602			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28625			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.50171		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.50171		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	27.65840			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26475			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20232			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37545			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24298			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.40303		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	101.64822			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59770			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	15.53236		100.09221	15.49470			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12238			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.35046			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51746			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	25.60233			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25684			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15570			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17762			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15582			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.77795		13.22500	58.75717			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08602			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08746			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.63483			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13982			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	94.13748		3.59500	97.37794			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.19215			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.19215			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.85985			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96642			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.23514			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	44.08883			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09183			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.16638			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28942			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.04165			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.16453			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.37463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48931		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16600		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.48787		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07874		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	45.68109		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.17762		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.17762		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07336		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.82348		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.87137		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08472		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.66728		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.24733		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65020		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.06675		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62851		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.63035		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55117		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.49647		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.55117		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.49428		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.14590		0.00		0	0.00	
FRC205	On 06/05/2017	Spot Bond	8.75000	101.70178	8.75000	100.16478		0.00		0	0.00	
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.00466		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.23232	100.00000	10.18848				0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.33532	100.00000	9.29531				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	100.00000		10.93711	100.00000	0.52119				0.00	0	5,000,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.26119				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.25390				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.41773				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.34699				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		116.12730	3.44000	119.57502				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.27735				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.29054				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		107.22978	3.42000	119.73439				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000		99.81888	1.79000	127.29233				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		104.59731	3.44000	119.57502				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000		101.40174	2.77000	124.67518				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000		103.97420	2.84000	131.73885				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.39086				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	22.57992				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	16.88492				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	22.80550				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.10726				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.26859				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	103.16619				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.48533				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42971			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21104			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	21.29483			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20958			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	18.74504			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	17.26734			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03453			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.36949	100.00000	10.34436				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.09454	100.00000	25.03375				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.55670	100.00000	60.36764				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000	149.37532	4.91000	149.34683				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.05456				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.87835				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.05230				0.00	50,000,000	50,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.48551				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.01115				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.32665				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.02611				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.83695	2.18800	97.77352				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.26781	2.52000	130.01429				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.44264				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.61451	10.38000	100.58650				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.61451	10.38000	100.58650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24248			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.31943			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.66000	96.66740		2.66000	104.93635			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	202.92822		2.64000	203.33905			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.63000	105.51455		2.63000	105.50082			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65821			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	202.06004		2.67000	202.46802			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.37121			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.45000	108.31601		2.45000	108.30245			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.72000	103.83203		2.72000	103.81828			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78354			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	56.18800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.11493			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	124.31153		2.66000	264.56786			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.06171		2.16000	274.68121			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	122.28826		2.88000	260.26026			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.31915		2.57000	126.73581			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.32606			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	130.73314		2.11000	126.72104			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49951			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75019			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.18182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.50000	104.72029		2.50000	104.70704			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	19.86740		104.97509	19.81714			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	24.14487		101.07593	24.08581			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	16.16086		100.44759	16.12155			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	22.47428		100.76967	22.41946			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000	114.62041		2.16000	114.60692			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	2.31000	97.20923		2.31000	109.73005			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.52245			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	96.93673		2.34000	109.42237			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.77089			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000	127.13590		2.36000	342.82622			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.02179			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.62401			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.46048			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71671			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93000	103.94602		5.93000	103.92919			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500	104.74633		6.76500	104.72740			0.00	0	206,100,000.00
FRX16	On 15/09/2016	Spot Bond	7.62500	104.00464		7.62500	103.98350			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.98000	104.89722		7.98000	104.87492			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.21500	110.58635		8.21500	110.56202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.74500	103.25738	8.74500	103.23336			0.00	0	770,000,000.00		
FRX20	On 01/10/2020	Spot Bond	8.93500	102.34989	8.93500	102.32545			0.00	0	0.00		
FRX23	On 28/02/2023	Spot Bond	9.40500	93.93524	9.40500	93.91178			0.00	0	0.00		
FRX24	On 10/12/2024	Spot Bond	9.57000	109.51280	9.57000	109.48483			0.00	0	0.00		
FRX26	On 01/10/2026	Spot Bond	9.87000	99.73643	9.87000	100.87154			0.00	0	500,000,000.00		
FRX31	On 21/02/2031	Spot Bond	10.17000	99.25349	10.17000	99.22629			0.00	0	0.00		
FRX45	On 14/04/2045	Spot Bond	10.40000	80.59725	10.40000	80.57492			0.00	0	0.00		
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00		
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.94576			0.00	0	0.00		
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.98252			0.00	0	0.00		
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.99721			0.00	0	0.00		
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.03388			0.00	0	0.00		
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.09259			0.00	0	0.00		
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.13661			0.00	0	0.00		
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.32718			0.00	0	0.00		
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.43415			0.00	0	0.00		
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.51091			0.00	0	0.00		
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.58056			0.00	0	0.00		
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.59687			0.00	0	0.00		
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.64332			0.00	0	0.00		
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.71305			0.00	0	0.00		
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.77115			0.00	0	0.00		
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	102.02676			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88540			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15919			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.21000	103.85188		9.21000	103.82633			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.15295			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.72888			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.34862			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.35621			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.37086			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.38903			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.41422			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30152			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.81501			0.00	120,000,000	170,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.55245			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.37808			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70387			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24928			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.83557			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97479			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	1,388,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.41250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83374			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.03826			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46239			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90728			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20713			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.17445			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.23306			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27301			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.10249			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	100.00000		0.00000	100.47277			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.18133	100.97858		8.18133	94.55589			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49453			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.53396	101.00063		8.53396	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52249			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.98411	101.03108		8.98411	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.55663				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53805				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62700				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65037				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.12084				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.24000	101.34609	9.24000	101.32081				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.24500	107.34177	8.24500	107.31821				0.00	0	4,028,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000	131.22068	1.94000	279.27781				0.00	0	21,100,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	133.93172	1.96000	285.04759				0.00	0	11,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.53000	97.86438	9.53000	97.83963				0.00	0	40,265,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.54000	97.73550	9.54000	97.71076				0.00	0	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	57.66139	100.00000	57.52170				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.96965	100.00000	14.93338				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	88.38665	100.00000	88.17719				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.15395	100.00000	40.05668				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.49648	100.00000	20.44682				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.53483	100.00000	16.49477				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	61.19247	100.00000	61.04423				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000	116.10364	1.71000	116.09141				415,567,278,000.00	243,021,800	91,107,105,700.00
I2038	On 31/01/2038	Spot Bond	1.90000	120.44202	1.90000	120.42873				26,727,822,880,000.00	14,067,275,200	99,587,735,700.00
I2046	On 31/03/2046	Spot Bond	1.95000	121.15731	1.95000	121.14374				414,474,840,000.00	212,551,200	49,927,544,200.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.65998	2.00000	127.64554				7,446,058,400,000.00	3,723,029,200	34,015,702,600.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.69500		105.82178		7.69500	105.80006			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.79648			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.86711			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19500		105.83452		8.19500	105.81142			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.11000		109.86337		8.11000	109.83964			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90862			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		118.96469		4.76000	118.94217			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01500		100.37553		8.01500	100.35374			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.16342			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.17307			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		100.99384		1.61000	128.16211			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.07997		2.17000	130.19059			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10491			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.00436			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.23000		104.84306		8.23000	104.81995			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.52584			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.67371			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26232			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.87500		98.05926		8.87500	98.03599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.92500		93.50598		8.92500	93.48380			0.00	0	2,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34178			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.31000		99.66584		8.31000	99.64366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond		9.39500	98.98853		9.39500	98.94124			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23485			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.24191			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95500	99.01319		7.95500	98.99221			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.65500	98.50690		8.65500	98.48423			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.26804			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.88000	101.44829		7.88000	101.42699			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.61500	102.10994		8.61500	102.08615			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.81000	102.62844		9.81000	102.60129			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.81702			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.37052			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27765			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.28381			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.28983			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00491		100.00000	0.00490			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50682			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.42403			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.02500	99.38141		9.02500	99.35744			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.59124		5.00000	101.57753			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.59124		5.00000	101.57753			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.18805		5.00000	100.17461			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.59124		5.00000	101.57753			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.66026		4.00000	101.64932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		31.96797	100.00000	31.82232				0.00	0	3,390,000,000.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		31.73311	100.00000	31.58853				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		31.73311	100.00000	31.58853				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.50507	9.20000	109.47817				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.94925				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.94925				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.88990				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.45616	100.00000	8.43567				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.94500		103.63685	8.94500	103.61221				0.00	0	800,000,000.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.43319				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.07764				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.62169				0.00	0	3,410,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.68546	100.00000	10.65957				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		60.55670	100.00000	60.36764				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		70.32755	100.00000	70.19231				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		81.20001	100.00000	81.20000				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		98.64865	100.00000	99.85849				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		98.26923	100.00000	98.00926				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		96.47786	100.00000	96.22727				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		94.75064	100.00000	94.50893				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN441U	On 07/10/2014	Spot Bond	100.00000		85.04578	100.00000	84.47500				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		81.20500	100.00000	99.17355				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		95.93504	100.00000	95.18555				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		88.91494	100.00000	88.39191				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		85.37855	100.00000	84.89619				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		97.06382	6.05000	97.06382				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.79822	6.15000	99.68088				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.56383	6.15000	99.44705				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.08381	6.25000	98.96628				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.96628	6.25000	98.84902				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.84902	6.25000	98.73204				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		98.61533	6.25000	98.49890				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		98.49890	6.25000	98.38275				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.07347				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06530		102.94364	11.06530	102.26155				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06530		101.24764	11.06530	101.23586				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.15772				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.79239				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.13457				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.35167	6.50000	102.33379				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.22846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.53640			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08898			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.52146			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11290			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.44212			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90095			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.89366			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.14748			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03546			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91600			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91701			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30053			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.41870			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.48325			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.39233			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.86817			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.46293			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.13126			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31253			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.87356			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.51326			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		100.00000	0.03034		100.00000	100.00000			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.82798				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58206				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59018				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70500	103.15829	8.70500	103.13428				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83240				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.85345				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.86751				0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48490				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.57500	101.15852	9.57500	101.13281				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18990				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.71000	106.54583	8.71000	106.52114				0.00	0	805,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.72109				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.68082				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	100.16368				0.00	0	125,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.95813				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17893				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87500	102.85029	8.87500	102.82589				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.98370				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.58212				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	96.74984	3.26000	123.71583				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	138.91958	3.67000	138.89758				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.93708				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.72697				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.62515				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.39752			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.04646			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.70000	95.62014		3.70000	96.43979			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.71000	95.45246		3.71000	102.51566			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.49795			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97667			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.07764			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.49500	113.66662		10.49500	113.63503			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.51522			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.77000	137.39074		3.77000	137.36861			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	81.20000		100.00000	99.72677			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	95.97798		100.00000	95.72998			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	86.71329		100.00000	86.11111			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	98.66667		100.00000	98.01325			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	95.68742		100.00000	95.08180			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	91.62576		100.00000	91.07046			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	84.41925		100.00000	83.94762			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.40828			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.45636			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90933			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.15000	99.64741		6.15000	99.53043			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond		6.15000	99.53043		6.15000	99.41373			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond		6.25000	99.05020		6.25000	98.93275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA442	On 16/10/2014	Spot Bond	6.25000	98.93275		6.25000	98.81557			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96204			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.71415			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74274			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.87445			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.81252			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.42764			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58215			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58621			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59434			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55776			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46967			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.29798			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.96244			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.44019			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.42508			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.83177			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60291			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38942			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26563			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01780			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87673			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.90059			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.90059			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.21500		106.32226		9.21500	100.98502			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.89047		100.00000	16.82696			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.32633		100.00000	10.28092			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.47833			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.44500		105.15243		9.44500	100.02178			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30387			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		81.57467		100.00000	81.39695			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.01228			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		85.54337		100.00000	85.34806			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03499			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.77308		100.00000	25.71064			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.23699			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		79.86871		100.00000	99.72900			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.82634		100.00000	97.57093			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		84.17275		100.00000	83.98359			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		73.26022		100.00000	73.12303			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		83.14245		100.00000	82.95809			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.78368		100.00000	62.63158			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.24869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.29683			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.03225			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00009		100.00000	75.00008			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.79608			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.28975			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.70000	141.11655		8.70000	141.08390			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28739			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04999			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.54587			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47955			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25691			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.81000	97.07372		8.81000	97.05098			0.00	0	1,342,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.96000	72.70555		8.96000	98.71491			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.49500	98.51651		9.49500	98.49127			0.00	0	1,900,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.78740			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.69500	101.78749		10.69500	101.75852			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.95287			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.85302			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.84346			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.83200			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56195			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.01026			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85418			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.57764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.80330			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	79.86871		100.00000	99.72900			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.90790			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.88469			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	92.69521		100.00000	92.46231			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69330			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73230			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70135			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.30872			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.79367			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07775			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08492			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44055			0.00	0	200,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03233			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.11710			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47784			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46620			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.09766			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.10206			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.10468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	93.35038	93.35038	100.00000	93.11224				7,400,000,000,000,000.00	74,000,000,000	37,000,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	81.57253	81.57253	100.00000	81.39520				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.84836	23.84836	100.00000	23.79059				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	58.22353	58.22353	100.00000	58.08248				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.79500	103.84384	103.84384	8.79500	103.81943				0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.68500	103.75273	103.75273	8.68500	103.72863				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.29837				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.20709				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.54143				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.38018				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.39735				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.48317				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.66301				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.69650				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.04500	104.11039	104.11039	8.04500	104.08795				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.86500	102.69530	102.69530	8.86500	102.67110				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.70000	102.67700	102.67700	9.70000	102.65057				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48500	102.38747	102.38747	6.48500	102.36967				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.98984				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.02656				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66500	103.85850	103.85850	9.66500	103.83156				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69500	104.32360	104.32360	7.69500	104.30219				0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.53008				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.97000	101.32836	101.32836	8.97000	101.30407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.12002			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.57500	107.47170		9.57500	106.41285			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.88897			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.67000	101.26635		8.67000	101.24288			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.79500	102.15506		7.79500	102.13384			0.00	0	1,020,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.61000	104.70951		8.61000	104.68553			0.00	0	643,600,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.08025		100.89771	5.95789			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.16172		100.61875	6.03814			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	99.98171			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.98110			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.97967			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.97778			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.59030		100.00000	0.47109			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.59030		100.00000	0.47109			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.17500	96.70886		9.17500	96.68529			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.64500	99.06352		7.64500	99.04333			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.21500	100.48163		9.21500	100.45703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.42829			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.02500		105.49248		9.02500	105.46718			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.63624			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.51000		105.26028		9.51000	105.23371			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.89393			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.19500		101.70593		9.19500	101.63059			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70205			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.94956			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61315			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.53928			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95201			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86487			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.90561			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500		107.58179		7.39500	107.56057			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.64163			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.69500		115.73970		8.69500	115.71293			0.00	0	431,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.85000		34.95029		10.85000	34.94043			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59500		104.43109		7.59500	104.40982			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81019			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.50365			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89500		105.82039		7.89500	105.79813			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97030			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	102.31651			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.85392			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77338			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59799			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.50626			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.24101			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.42677			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38573			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.41900			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.30400			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64295			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.52251			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.01548			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.95933			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.07425			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.01553			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70714			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97953			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96367			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.24219		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.11947		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.02000	104.94950	10.02000	108.03986		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.11220		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.05500	103.67985	10.05500	106.80422		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.11947		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.00011		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00172		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.83695		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.64500	106.21506	8.64500	106.19063		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.44207		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	103.54345		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	10.04000	103.43360	10.04000	106.29676		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	104.22704		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61764		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	12.06000	113.21148	12.06000	113.17545		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.56258		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.27638		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.19000	167.06639	2.19000	167.04659		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.74500	103.28184	8.74500	103.25781		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12161		0.00		0	0.00	
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.08198		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.34500	107.03982	9.34500	107.17280		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.60469		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.72175			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.51391			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.57070			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.53665			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.54500	107.06131		9.54500	108.33071			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.57075			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.60474			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.58205			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.74500	107.08296		9.74500	107.21124			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.65021			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.62744			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.63879			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.05840			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.92005			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.67283			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.55500	115.53101		8.55500	115.50457			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.97500	122.24133		8.97500	122.21217			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	172.37335		2.08500	172.35340			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.42000	124.45986		9.42000	124.42856			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.19387			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24896			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92735			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.50676			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.56001			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.79190			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.25888			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.88039		100.00000	18.83465			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.27831		100.00000	39.18315			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92500		104.90207		6.92500	104.88256			0.00	0	36,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.92000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		60.88210		100.00000	60.73460			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05449			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.37655			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30989			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.23948			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.13935			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30862			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.22839			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.84256			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.64500		102.03841		9.64500	101.95559			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.29796			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.30657			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.31044			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.31905			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.36459			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.27536			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69500		106.12708		6.69500	106.10773			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.34000		99.44724		6.34000	99.43006			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.51093		8.12000	40.50212			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.70500		112.57053		6.69500	112.56126		9,843,342,300,000,000.00	68,060,000,000	55,934,377,500.00	
R158	On 15/09/2015	Spot Bond	6.69500		112.58141		6.69500	112.56126			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59500		93.19014		6.59500	93.17371			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69500		118.61186		6.69500	118.59063			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52500		87.45903		6.52500	87.44377			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		118.24124		8.30000	118.30003		2,304,926,963,000,000.00	80,737,300,000	76,938,700,000.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.76849		8.04000	37.76036			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		35.26603		7.96000	35.25851			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		284.85934		1.68000	284.82952		22,799,295,456,000.00	13,571,009,200	30,278,295,400.00	
R201	On 21/12/2014	Spot Bond	5.99000		102.21117		5.97000	102.20188		11,980,000,000,000.00	2,000,000,000	55,310,881,800.00	
R202	On 07/12/2033	Spot Bond	1.82000		229.05038		1.84000	228.35355		179,639,394,844,000.00	98,702,964,200	62,546,953,600.00	
R2023	On 28/02/2023	Spot Bond	8.12000		101.26177		8.11000	101.29982		3,891,834,800,000,000.00	79,290,000,000	62,795,265,200.00	
R203	On 15/09/2017	Spot Bond	7.12500		106.46605		7.11000	106.48754		3,131,298,562,500,000.00	39,480,500,000	42,138,917,300.00	
R2030	On 31/01/2030	Spot Bond	8.71000		94.32825		8.71000	94.30640		424,229,260,000,000.00	48,706,000,000	61,184,800,000.00	
R2032	On 31/03/2032	Spot Bond	8.84500		97.04931		8.84500	97.76124		438,712,000,000,000.00	49,600,000,000	67,224,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.93500		96.13180		8.93500	96.10897		265,396,305,000,000.00	29,703,000,000	63,454,000,000.00	
R204	On 21/12/2018	Spot Bond	7.45500		103.15956		7.44500	103.17602		2,118,242,261,656,500.00	84,137,124,300	94,830,067,600.00	
R2044	On 31/01/2044	Spot Bond	9.02500		97.50521		9.02500	97.48182		234,650,000,000,000.00	26,000,000,000	31,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.02000	101.12447		9.02000	101.10023			929,060,000,000,000.00	03,000,000,000	40,628,587,000.00
R207	On 15/01/2020	Spot Bond	7.72000	98.53222		7.69500	98.61974			6,232,181,249,308,000.00	07,277,363,900	13,383,339,400.00
R208	On 31/03/2021	Spot Bond	7.88500	96.72253		7.87500	96.75119			0,053,042,262,462,000.00	74,957,801,200	20,560,448,300.00
R209	On 31/03/2036	Spot Bond	8.88500	77.17699		8.86000	77.35023			4,047,977,750,142,500.00	55,596,820,500	16,061,371,600.00
R210	On 31/03/2028	Spot Bond	1.77000	172.12112		1.77000	172.10266			2,186,498,700,000.00	1,235,310,000	31,462,853,200.00
R211	On 31/01/2017	Spot Bond	0.91000	130.33495		0.91000	130.32405			4,337,666,606,000.00	4,766,666,600	94,861,343,400.00
R212	On 31/01/2022	Spot Bond	1.61000	135.22194		1.61000	135.20808			212,686,474,000.00	132,103,400	42,125,940,200.00
R213	On 28/02/2031	Spot Bond	8.74000	88.09604		8.72000	88.22989			2,565,991,513,936,000.00	93,591,706,400	01,918,136,800.00
R214	On 28/02/2041	Spot Bond	8.94000	78.32825		8.94000	78.30964			2,458,634,100,000,000.00	75,015,000,000	55,096,403,800.00
R226C	On 15/09/2014	Spot Bond	5.94000	99.48193		5.94000	99.46583			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75500	96.17564		6.75500	96.15828			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59500	93.19014		6.59500	93.17371			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51500	90.32626		6.51500	90.31053			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52500	87.45903		6.52500	87.44377			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.97500	97.93196		5.97500	97.91626			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66500	94.56430		6.66500	94.54736			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53500	91.67047		6.53500	91.65436			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51500	88.80176		6.51500	88.78621			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57500	85.88284		6.57500	85.86766			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.08500	81.98782		7.08500	81.97223			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.13500	79.05471		7.13500	79.03956			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.45000	75.44307		7.45000	75.42800			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.43000	72.79481		7.43000	72.78030			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.41000	70.25306		7.41000	70.23910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.40000	67.77815	7.40000	67.76469				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65500	64.42653	7.65500	64.41331				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63500	62.12749	7.63500	62.11477				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.79500	59.21456	7.79500	59.20219				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.76500	57.11438	7.76500	57.10249				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.73500	55.10462	7.73500	55.09319				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.70500	53.18095	7.70500	53.16997				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.66500	51.38307	7.66500	51.37251				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.62500	49.66514	7.62500	49.65498				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.24000	45.13265	8.24000	45.12269				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.20000	43.51952	8.20000	43.50996				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.16000	41.98020	8.16000	41.97103				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.12000	40.51093	8.12000	40.50212				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.08000	39.10815	8.08000	39.09969				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.04000	37.76849	8.04000	37.76036				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.00000	36.48879	8.00000	36.48097				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.96000	35.26603	7.96000	35.25851				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72863				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.84011				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.74845				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.63121				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.60091	100.00000	15.56312				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.03880	100.00000	9.01690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.59382		100.00000	19.54636			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.27981			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.26646			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.73783			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	103.20893			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.86817			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.49664			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52736			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.12844			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.52818			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.15800			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.29023			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69733			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46266			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52909			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.33512			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.59813			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31892			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.40951			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36711			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36711			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.37077			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.52944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.79238			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.41171		12.35000	102.37836			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.52109			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.91577		100.00000	12.88448			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.97720			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62372			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.50921			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.37302			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.18394			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03595			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.70225		100.00000	2.69577			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.71763		100.00000	14.68198			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.89980		100.00000	33.81767			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.33900		100.00000	12.30911			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.62949		100.00000	24.56982			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.81204			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.59188			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.17500		107.01486		9.17500	106.98864			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.36000		93.06305		9.36000	102.55795			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		87.21967		9.87000	104.60713			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.38200			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.89500		108.37422		7.89500	108.35143			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.73201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.16000	103.32308		9.16000	103.29779			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.44925			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.22072			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.30144			0.00	0	175,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.44572			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.43791			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34500	103.82040		7.34500	103.80006			0.00	0	1,040,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.94500	101.20396		8.94500	101.17976			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.15500	111.01073		8.15500	110.98661			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500	111.15984		8.01500	111.13611			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94500	111.23452		7.94500	111.21097			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.51000	102.70217		8.51000	102.67891			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09000	111.07992		8.09000	111.05598			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05500	111.11721		8.05500	111.09336			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10426			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.24031			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83617			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.16000	105.48664		8.16000	105.46371			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02250			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00538			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.02801			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.02500	107.23538		9.02500	107.20953			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000	103.13870		9.95000	103.11148			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.95745			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.93697			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.80661			0.00	50,000,000	50,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	104.06132			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.53500	103.24567		8.53500	103.22223			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.76214		100.00000	12.73358			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.65000	102.78162		9.65000	102.75486			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.56739			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.16000	99.67266		9.16000	99.64827			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.00000	96.04496		9.00000	96.02198			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.15284			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.95000	100.47646		9.95000	100.44980			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.57500	97.06142		9.57500	97.03675			0.00	0	1,200,000.00
SBS9	On 07/07/2016	Spot Bond		7.74500	107.53047		7.74500	107.50826			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.19000	128.77062		2.19000	274.06146			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.55500	102.36869		1.55500	128.33039			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.67000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60642			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.52430		100.00000	15.48669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	162.51563	0.00000	82.63494		0.00		0	0.00	
SHI05	On 31/01/2017	Spot Bond	2.18000	112.72376	2.18000	126.43401		0.00		0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.35167	6.50000	102.33379		0.00		0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.23067		0.00		0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88959		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.94332		0.00		0	0.00	
SHS05	On 29/06/2017	Spot Bond	9.14000	100.11475	9.14000	100.09031		0.00		0	260,700,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.20718		0.00		0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.97639		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00301		0.00		0	0.00	
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.91551		0.00		0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.57498	100.00000	16.53483		0.00		0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.24567		0.00		0	0.00	
SHS13U	On 21/05/2015	Spot Bond	100.00000	64.98600	100.00000	64.78311		0.00		0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14160		0.00		0	0.00	
SHS15U	On 19/09/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602		0.00		0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.44687	100.00000	23.39007		0.00		0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	25.91323	100.00000	25.83232		0.00		0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.31641	100.00000	25.19730		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.94500	103.05615	7.94500	103.03397		0.00		0	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.04500	97.88223	9.04500	98.81495		0.00		0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.46000	102.83506	8.46000	102.81190		0.00		0	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.61595		0.00		0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.65847		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.91730			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.67002			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26462			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.21000	103.63614		8.21000	103.61336			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61871			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87576			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.53556			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.42500	96.72866		9.42500	96.70432			0.00	0	1,422,400,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53571			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03199			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39856			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.48300	89.26812		9.48300	89.24553			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.54500	88.99382		9.54500	88.97116			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.21500	101.77966		7.21500	101.76005			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.95500	93.38492		8.95500	93.36270			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16654			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.29000	103.28851		8.29000	103.26571			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	107.90450		2.45000	108.30245			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.36000	99.87210		8.36000	99.84975			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.08966			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.69500	107.24819		9.69500	107.22046			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.35990			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10574			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.92500	79.63213		9.92500	79.61117			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.47749			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56464			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.51084			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91810			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.90171			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85258			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78660			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.73733			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.55668			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.54099			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.44201			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98378			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98107			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98107			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.83535			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91649			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86677			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85002			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1132	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.78301			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.73290			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.57301			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.61623			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		100.05316		0.00000	97.56083			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	100.00000		92.87532	100.00000		92.63959		1,040,000,000,000,000.00	10,400,000,000	41,700,000,000.00	
SY1140	On 09/09/2014	Spot Bond	100.00000		93.35038	100.00000		93.11224		2,090,000,000,000,000.00	20,900,000,000	20,900,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.15500		110.32083		7.15500	110.29964			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000		103.95270		8.91000	103.92795			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		84.72991	100.00000		84.53646			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.00422	100.00000		29.93154			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47827			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15979			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.91138			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.36769			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.87694			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95317			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.00459			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.75503			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.24747			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.06831			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.28881			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94500		101.73669		7.94500	101.71515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.50128			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.51515			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.56512		7.83000	100.54412			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49366			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51100			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52102			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.49366			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.51100			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.39283		7.16000	100.49826			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.54492			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54215			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.60846			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59950			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.86868			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83804			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.51515			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.62890		8.73000	100.55883			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.51100			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.88000	93.67477		8.88000	98.30737			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.48671			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.51100			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.54630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53870			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53593			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.60709			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.60433			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.58018			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.82102			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.82374			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.81010			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52398			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.16408		101.06155	6.14901			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.65038			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.55323			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.58086			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.87140			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87815			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.51344			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52046			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.51344			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.52046			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.52398			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50922			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55909			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.55909			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55909			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61519			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62920			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61169			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89098			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90836			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90141			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.59500	106.36453		7.59500	106.34287			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.66500	87.62939		9.66500	87.57689			0.00	0	1,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.95000	105.94993		7.95000	105.92748			0.00	0	25,628,200,000.00
TN20	On 17/09/2020	Spot Bond	9.22500	110.10460		9.22500	110.07762			0.00	0	13,600,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71725		100.00000	0.71501			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000	111.22453		9.43000	111.19670			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000	98.93454		9.64000	98.90882			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62000	96.86965		9.62000	96.84492			3,848,000,000,000.00	400,000,000	4,177,032,700.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70937			0.00	40,000,000	1,290,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.92331			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96417			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.96187			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.96091			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.96072			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.95555			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.94508			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88658			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.69097			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70603			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57861			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.62009			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.37549		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.36612		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.36809		100.00000	10.34136			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.30382			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.38777			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.43439			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.44370			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.70431			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.27906			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.62550		100.00000	11.57437			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.20841			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.52826			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.32492			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.32399			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.62667			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	104.01266		0.00000	99.86458			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.87504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.19687			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.38440			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.00498			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.77168			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.91119			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.54120			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.83713			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.55942			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.44408			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.85574			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.70988			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.39240			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.49227		100.00000	14.45717			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96453			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	73.28471		100.00000	73.00606			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49671			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.31378			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.39245			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37539			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34236			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.33397			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.32576			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27388			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38126			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.32027			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.34729			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.27500	111.66748		9.27500	111.63996			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51004			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87129			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79686			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76415			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01782			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.02095			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02116			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84178			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.86575			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.08500	111.52699		7.08500	111.50589			0.00	0	10,084,300,000.00
WS05	On 01/08/2018	Spot Bond		1.40000	238.34733		1.40000	238.32421			6,720,000,000.00	4,800,000	4,800,000.00
WSP1	On 28/05/2015	Spot Bond		7.01500	103.38512		7.01500	103.36575			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.61000	105.32069		7.61000	105.29932			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.00000	105.79996		8.00000	105.77740			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.32000	104.95940		8.32000	104.93615			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.41500	104.86400		8.41500	104.84051			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.64500	94.42386		6.64500	94.40709			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.57500	92.64843		6.57500	92.63205			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.98500	98.25991		5.98500	98.24408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.64500	94.40709		6.64500	94.39032			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.39000	68.92817		7.39000	68.91458			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	44.02633		100.00000	43.94280			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.30369		100.00000	23.25947			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>79,971,924,095,171,000.00</b>	<b>8,265,706,500</b>	<b>64 977 382 900.00</b>
<b>Grand Total:</b>										<b>79,971,924,481,876,800.00</b>	<b>8,265,799,219</b>	<b>64 981 123 228.00</b>