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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 29/09/2014	Any day expiry		11.27940	11.27940		11.23680	11.23680		13.21	0.00	0	0.00
\$ / R	On 30/09/2014	Any day expiry		11.27570	11.27570		11.23690	11.23690		13.77	0.00	0	468.00
\$ / R	On 06/10/2014	Any day expiry		11.28300	11.28300		11.24600	11.24600		12.38	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	189.31550	0.18932	163.19220	0.16319	189.315	13.54	0.00	0	10,000.00
\$ / R	On 08/10/2014	Any day expiry		11.28660	11.28660		11.24970	11.24970		12.29	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	548.34590	0.54835	512.67710	0.51268	548.346	15.14	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry		11.29590	11.29590		11.25890	11.25890		11.62	45,210,000.00	4,000	4,000.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	166.64800	0.16665	143.47710	0.14348	166.648	11.99	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.30900	11.30900		11.27170	11.27170		11.39	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry		11.32200	11.32200		11.28460	11.28460		11.25	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	110.81390	0.11081	129.23480	0.12923	110.814	11.19	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	119.62520	0.11963	106.37320	0.10637	119.625	11.71	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	177.62520	0.17763	201.77320	0.20177	177.625	11.71	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.32570	11.32570		11.28830	11.28830		11.28	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	7.47710	0.00748	8.64660	0.00865	7.477	10.32	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.38840	0.00039	0.37090	0.00037	0.388	19.67	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry		11.33690	11.33690		11.29940	11.29940		11.46	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.24260	0.00124	1.49770	0.00150	1.243	14.42	0.00	0	3,882.00

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 04/11/2014	Any day expiry	11.91	Call	37.29140	0.03729	34.21700	0.03422	37.291	14.47	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.33880	11.33880	11.30130	11.30130		11.48	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	597.58500	0.59758	560.56720	0.56057	597.585	10.53	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	238.24470	0.23824	214.92260	0.21492	238.245	11.13	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.34820	11.34820	11.31050	11.31050		11.42	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.35190	11.35190	11.31420	11.31420		11.43	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.37640	11.37640	11.33840	11.33840		11.56	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	24.04510	0.02405	25.22560	0.02523	24.045	10.62	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.59820	0.00160	2.19030	0.00219	1.598	17.92	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.38210	11.38210	11.34390	11.34390		11.57	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.40710	11.40710	11.36810	11.36810		11.57	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.40930	11.40930	11.37020	11.37020		11.57	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.41140	11.41140	11.37220	11.37220		11.58	308,244,736.80	27,012	995,013.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.58270	0.00058	0.61090	0.00061	0.583	17.91	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.10990	0.00111	1.19090	0.00119	1.110	16.20	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.12920	0.00213	2.33810	0.00234	2.129	14.53	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.60280	0.00260	2.87750	0.00288	2.603	14.04	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.33410	0.00333	3.71580	0.00372	3.334	13.44	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,315.52320	1.31552	1,276.82570	1.27683	1,315.523	12.95	4,564,865.50	3,470	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.12320	0.00412	4.62570	0.00463	4.123	12.95	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,118.18380	1.11818	1,080.07030	1.08007	1,118.184	12.08	2,674,695.65	2,392	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	7.75060	0.00775	8.89580	0.00890	7.751	11.97	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	8.01210	0.00801	9.17210	0.00917	8.012	11.94	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	8.28240	0.00828	9.45680	0.00946	8.282	11.91	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	8.84910	0.00885	10.05280	0.01005	8.849	11.86	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	9.45290	0.00945	10.68580	0.01069	9.453	11.80	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	10.78070	0.01078	12.07190	0.01207	10.781	11.70	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	11.13920	0.01114	12.44520	0.01245	11.139	11.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	12.69160	0.01269	14.05590	0.01406	12.692	11.56	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	13.11100	0.01311	14.48940	0.01449	13.111	11.53	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	13.98910	0.01399	15.39610	0.01540	13.989	11.48	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	15.41190	0.01541	16.86120	0.01686	15.412	11.40	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	18.09110	0.01809	19.61110	0.01961	18.091	11.26	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	19.90420	0.01990	21.46670	0.02147	19.904	11.18	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	24.81900	0.02482	26.48120	0.02648	24.819	10.99	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	708.65560	0.70866	671.16130	0.67116	708.656	10.91	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	699.51550	0.69952	662.03660	0.66204	699.516	10.88	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	663.21640	0.66322	625.80000	0.62580	663.216	10.77	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	645.23090	0.64523	607.87310	0.60787	645.231	10.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	34.88120	0.03488	37.28830	0.03729	34.881	10.69	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	35.96260	0.03596	38.95580	0.03896	35.963	10.66	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	592.50260	0.59250	558.38170	0.55838	592.503	10.59	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	560.01040	0.56001	526.53120	0.52653	560.010	10.67	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	54.85220	0.05485	61.07870	0.06108	54.852	10.72	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	57.05420	0.05705	63.45350	0.06345	57.054	10.74	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	59.31620	0.05932	65.89220	0.06589	59.316	10.76	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	482.97400	0.48297	451.26260	0.45126	482.974	10.85	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	71.57400	0.07157	79.06260	0.07906	71.574	10.85	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	439.83990	0.43984	409.29510	0.40930	439.840	10.96	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	432.88630	0.43289	402.54150	0.40254	432.886	10.98	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	419.18690	0.41919	389.24900	0.38925	419.187	11.01	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	101.04020	0.10104	110.50910	0.11051	101.040	11.03	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	379.75960	0.37976	351.08060	0.35108	379.760	11.12	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	348.84630	0.34885	321.25700	0.32126	348.846	11.21	1,022,468.51	2,931	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	137.44630	0.13745	149.05700	0.14906	137.446	11.21	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	319.71800	0.31972	293.24100	0.29324	319.718	11.31	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	271.76370	0.27176	247.33660	0.24734	271.764	11.47	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	242.93900	0.24294	222.73620	0.22274	242.939	11.58	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	293.97920	0.29398	315.69510	0.31570	293.979	12.01	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	170.96070	0.17096	156.17620	0.15618	170.961	12.49	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	165.39400	0.16539	151.06550	0.15107	165.394	12.58	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	162.68570	0.16269	148.58010	0.14858	162.686	12.62	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	135.90820	0.13591	124.07520	0.12408	135.908	13.10	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	129.48890	0.12949	118.21750	0.11822	129.489	13.23	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	113.99090	0.11399	104.10420	0.10410	113.991	13.57	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	99.06070	0.09906	90.72850	0.09073	99.061	13.96	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	91.92930	0.09193	84.28440	0.08428	91.929	14.19	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	680.52930	0.68053	712.08440	0.71208	680.529	14.19	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	90.57900	0.09058	83.06590	0.08307	90.579	14.24	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	79.47030	0.07947	73.04270	0.07304	79.470	14.65	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	61.13700	0.06114	56.52510	0.05653	61.137	15.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	60.33100	0.06033	55.79990	0.05580	60.331	15.56	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	23.92740	0.02393	22.38690	0.02239	23.927	18.24	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	22.18020	0.02218	20.80100	0.02080	22.180	18.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.81040	0.01781	16.82780	0.01683	17.810	19.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.39450	0.01739	16.44860	0.01645	17.395	19.12	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.49620	0.00050	0.44770	0.00045	0.496	19.67	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.41790	11.41790	11.37820	11.37820		11.54	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	34.77420	0.03477	37.99080	0.03799	34.774	10.67	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	9.65470	0.00965	8.94650	0.00895	9.655	20.49	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.43510	11.43510	11.39440	11.39440		11.49	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.50890	11.50890	11.46710	11.46710		11.86	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	56.58700	0.05659	59.26150	0.05926	56.587	10.88	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.85790	0.03286	30.82640	0.03083	32.858	22.43	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.56510	11.56510	11.52370	11.52370		12.15	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	68.66500	0.06867	71.26110	0.07126	68.665	11.00	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.97790	0.04898	48.23230	0.04823	48.978	22.81	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.56710	11.56710	11.52570	11.52570		12.14	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.56910	11.56910	11.52770	11.52770		12.15	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.60320	11.60320	11.56210	11.56210		12.09	23,438,464.00	2,020	118,169.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.46400	0.01946	20.25090	0.02025	19.464	12.49	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	28.01100	0.02801	28.04740	0.02805	28.011	11.82	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	39.96510	0.03997	40.95440	0.04095	39.965	11.35	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	67.76760	0.06777	69.64120	0.06964	67.768	11.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	73.70600	0.07371	75.78100	0.07578	73.706	11.03	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	92.31320	0.09231	95.03850	0.09504	92.313	10.91	0.00	0	46,165.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	223.32520	0.22333	235.28600	0.23529	223.325	11.44	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	473.39850	0.47340	445.85110	0.44585	473.398	11.66	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	381.12890	0.38113	358.83880	0.35884	381.129	12.09	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	298.63130	0.29863	280.95910	0.28096	298.631	12.93	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	259.45880	0.25946	244.20120	0.24420	259.459	13.44	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	154.28030	0.15428	145.73400	0.14573	154.280	15.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	110.89880	0.11090	104.89970	0.10490	110.899	16.85	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	63.77330	0.06377	61.80630	0.06181	63.773	20.95	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.62530	11.62530	11.58430	11.58430		12.08	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	79.36110	0.07936	81.88540	0.08189	79.361	11.06	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	71.27620	0.07128	66.78750	0.06679	71.276	24.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.69220	11.69220	11.65110	11.65110		12.34	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	89.67190	0.08967	91.96730	0.09197	89.672	11.16	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	92.32160	0.09232	90.06190	0.09006	92.322	24.49	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.75330	11.75330	11.71180	11.71180		12.44	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	97.38960	0.09739	99.75270	0.09975	97.390	11.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	102.53890	0.10254	93.65560	0.09366	102.539	24.60	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.78700	11.78700	11.74540	11.74540		12.55	20,273,640.00	1,720	17,638.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	90.19360	0.09019	91.52560	0.09153	90.194	11.32	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	93.49430	0.09349	94.91110	0.09491	93.494	11.31	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	162.81220	0.16281	166.16060	0.16616	162.812	11.17	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	167.99980	0.16800	171.49780	0.17150	168.000	11.16	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	281.57560	0.28158	293.37110	0.29337	281.576	11.59	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	224.40070	0.22440	214.25330	0.21425	224.401	16.00	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	198.34890	0.19835	189.61330	0.18961	198.349	16.57	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.81650	11.81650	11.77470	11.77470		12.53	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	105.33260	0.10533	106.83730	0.10684	105.333	11.31	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	101.37730	0.10138	96.32110	0.09632	101.377	24.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.88840	11.88840	11.84610	11.84610		12.89	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	113.55140	0.11355	115.37520	0.11538	113.551	11.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	110.73490	0.11073	107.59840	0.10760	110.735	24.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.95190	11.95190	11.90910	11.90910		13.06	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	120.10700	0.12011	121.09150	0.12109	120.107	11.52	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	115.39130	0.11539	106.47410	0.10647	115.391	24.02	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.99140	11.99140	11.94820	11.94820		13.20	119,914.00	10	1,480.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	91.81540	0.09182	88.59210	0.08859	91.815	11.91	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,487.77440	1.48777	1,441.53730	1.44154	1,487.774	11.85	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,159.06940	1.15907	1,116.83580	1.11684	1,159.069	11.59	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	613.83930	0.61384	585.79250	0.58579	613.839	13.20	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	466.87800	0.46688	445.64740	0.44565	466.878	14.47	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	355.58550	0.35559	340.13920	0.34014	355.586	15.88	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			12.02200	12.02200	11.97860	11.97860		13.20	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	125.35720	0.12536	124.01440	0.12401	125.357	11.57	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	121.50390	0.12150	117.79340	0.11779	121.504	23.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.08060	12.08060	12.03770	12.03770		13.48	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	136.36100	0.13636	133.96610	0.13397	136.361	11.78	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	135.40660	0.13541	125.62290	0.12562	135.407	23.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.13440	12.13440	12.09230	12.09230		13.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	143.15250	0.14315	142.03770	0.14204	143.153	11.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	121.78210	0.12178	118.22120	0.11822	121.782	23.43	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.16520	12.16520	12.12360	12.12360		13.60	9,732,160.00	800	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,352.37870	1.35238	1,313.28150	1.31328	1,352.379	11.82	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.18440	12.18440	12.14310	12.14310		13.70	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	151.18130	0.15118	147.97540	0.14798	151.181	12.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	112.70110	0.11270	107.80520	0.10781	112.701	23.18	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.41140	11.41140	11.37220	11.37220		11.58	1,723,121.40	151	1,287.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.60320	11.60320	11.56210	11.56210		12.09	116,032.00	10	74.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	53,773.73400	0.53774	50,827.90830	0.50828	53,773.734	11.40	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.78700	11.78700	11.74540	11.74540		12.55	117,870.00	10	15.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.99140	11.99140	11.94820	11.94820		13.20	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry			18.35030	18.35030	18.30500	18.30500		10.86	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	19.05570	0.01906	23.23360	0.02323	19.056	12.63	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.51610	18.51610	18.46760	18.46760		10.96	925,805.00	50	37,137.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	41.44830	0.04145	44.91350	0.04491	41.448	10.42	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	356.36790	0.35637	384.30680	0.38431	356.368	10.96	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	167.84160	0.16784	157.21650	0.15722	167.842	12.46	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	141.39130	0.14139	132.17230	0.13217	141.391	12.79	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.65070	18.65070	18.59810	18.59810		11.40	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	271.71720	0.27172	290.43910	0.29044	271.717	10.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	398.49920	0.39850	421.67180	0.42167	398.499	11.25	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	466.75250	0.46675	493.28130	0.49328	466.753	11.38	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	65.97030	0.06597	61.33730	0.06134	65.970	15.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	39.01630	0.03902	36.68950	0.03669	39.016	16.36	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	38.42080	0.03842	36.14440	0.03614	38.421	16.39	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.80810	18.80810	18.75650	18.75650		11.80	7,654,896.70	407	1,872.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	531.05390	0.53105	503.32160	0.50332	531.054	12.17	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.08420	19.08420	19.03120	19.03120		12.32	7,633,680.00	400	1,775.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.39200	19.39200	19.33650	19.33650		12.84	96,960.00	5	15.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10441	0.10441	0.10419	0.10419		10.71	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10629	0.10629	0.10607	0.10607		12.22	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.36500	14.36500	14.33620	14.33620		10.89	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.44000	14.44000	14.41020	14.41020		10.96	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.47890	14.47890	14.44790	14.44790		11.10	144,789.00	10	73,884.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	21.13230	0.02113	23.52530	0.02353	21.132	10.61	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	41.25000	0.04125	46.82000	0.04682	41.250	10.22	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	92.06160	0.09206	100.80240	0.10080	92.062	10.51	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	141.69370	0.14169	152.51260	0.15251	141.694	10.71	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	111.67700	0.11168	102.63240	0.10263	111.677	13.13	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	92.75680	0.09276	84.80660	0.08481	92.757	13.58	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	83.62440	0.08362	76.23220	0.07623	83.624	13.83	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	27.19400	0.02719	24.22600	0.02423	27.194	16.54	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.73320	14.73320	14.69960	14.69960		11.62	7,366,600.00	500	24,613.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	98.96860		0.09897		111.23210	0.11123	98.969	10.52	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	142.54310		0.14254		156.54590	0.15655	142.543	10.52	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	148.53820		0.14854		162.72570	0.16273	148.538	10.55	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	373.11700		0.37312		359.57990	0.35958	373.117	12.31	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	358.03730		0.35804		344.78470	0.34478	358.037	12.42	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	297.01960		0.29702		284.92930	0.28493	297.020	12.95	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	289.98690		0.28999		278.02970	0.27803	289.987	13.02	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	249.75420		0.24975		238.66420	0.23866	249.754	13.46	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.98150		14.98150		14.94730	14.94730		12.12	7,490,750.00	500	1,200.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.26660		15.26660		15.23050	15.23050		12.70	0.00	0	20.00
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			509.60700		509.60700		512.73000	512.73000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.58700		517.58700		520.77100	520.77100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			526.49400		526.49400		529.72600	529.72600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.12100		434.12100		436.05100	436.05100			0.00	0	3.00
AL37	On 05/02/2015	Index Future			440.91900		440.91900		442.89000	442.89000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			510.11800		510.11800		513.27800	513.27800			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			518.10500		518.10500		521.32800	521.32800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			464.76700		464.76700		467.15700	467.15700			32,533,690.00	7	584.00
ALBI	On 05/02/2015	Index Future			472.04500		472.04500		474.48400	474.48400			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			480.16800		480.16800		482.64300	482.64300			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.89920		9.89920		9.92900	9.92900		9.03	989,920.00	100	9,718.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	26.52510		0.02653		23.50350	0.02350	26.525	9.22	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	115.78590		0.11579		106.80270	0.10680	115.786	9.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	105.21460		0.10521		116.92370	0.11692	105.215	9.49	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	12.26940		0.01227		14.96570	0.01497	12.269	11.43	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	10.46280		0.01046		12.85040	0.01285	10.463	11.55	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.99780		9.99780		10.02690	10.02690		10.87	4,998,900.00	500	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.09360		10.09360		10.12290	10.12290		11.66	5,046,800.00	500	2,600.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.20490		10.20490		10.23290	10.23290		12.08	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.20880		10.20880		10.18480	10.18480		9.82	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.35680		10.35680		10.33130	10.33130		10.53	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			66.42540		66.42540		-59.73760	-59.73760			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,147.26430		1,147.26430		1,120.37280	1,120.37280			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,246.03670		1,246.03670		1,219.15800	1,219.15800			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			116.35850		116.35850		-123.60680	-123.60680			0.00	0	4,362.00

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	1,069.38030		1,069.38030		1,040.57660	1,040.57660			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.00930		12.00930		11.96850	11.96850		11.97	600,465.00	50	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.22580		12.22580		12.18280	12.18280		12.36	2,445,160.00	200	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.83580		1.83580		1.83990	1.83990		11.74	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85390		1.85390		1.85820	1.85820		11.48	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.32806		123.32806		123.30931	123.30931			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.27531		125.27531		125.25850	125.25850			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.70827		82.22744		9.63833	82.74125			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.80429		83.51559		9.73186	84.03896			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.88234		81.16467		9.80795	81.69482			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	463.52300		463.52300		465.79300	465.79300			32,446,610.00	7	414.00
GOVI	On 05/02/2015	GOVI	470.78100		470.78100		473.09900	473.09900			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	478.88300		478.88300		481.23300	481.23300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.29145		117.29145		117.27466	117.27466			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	117.98664		117.98664		117.97164	117.97164			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.71386		122.71386		122.58384	122.58384			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.35016		123.35016		123.22029	123.22029			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.91359		123.91359		123.89529	123.89529			0.00	0	5,389.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 05/02/2015	Bond Future		125.86982	125.86982		125.85366	125.85366			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		131.61511	131.61511		131.59549	131.59549			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.24500	132.24500		132.22753	132.22753			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		218.03200	218.03200		219.21700	219.21700			0.00	0	1,161.00
IGOV	On 05/02/2015	Index Future		221.47300	221.47300		222.68200	222.68200			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		225.31100	225.31100		226.53800	226.53800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		593.05200	593.05200		593.15200	593.15200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		602.43900	602.43900		602.54600	602.54600			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.76656	144.76656		144.74901	144.74901			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.19000	93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.35000	93.65000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.47000	93.53000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.54000	93.46000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.63000	93.37000		6.60000	93.40000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.91000	93.09000		6.86000	93.14000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.12000	92.88000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.29000	92.71000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.44000	92.56000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.57000	92.43000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.71000	92.29000		7.66000	92.34000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.26880	1.26880		1.27050	1.27050			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.26980	1.26980		1.27140	1.27140			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future		8.34336	120.32615		8.26285	121.00220		7.95	204,554,455.00	1,700	48,751.00
R186	On 06/11/2014	Bond Future	7.70	Call	43.69000	0.04369	89.83000	0.08983	43.690	7.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	87.72000	0.08772	165.14000	0.16514	87.720	7.80	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	285.92000	0.28592	462.49000	0.46249	285.920	7.87	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,064.91000	1.06491	1,452.03000	1.45203	1,064.910	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,428.33000	1.42833	1,139.40000	1.13940	1,428.330	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	852.86000	0.85286	663.78000	0.66378	852.860	8.08	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	705.48000	0.70548	545.08000	0.54508	705.480	8.11	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	626.81000	0.62681	482.30000	0.48230	626.810	8.13	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	23.30000	0.02330	17.44000	0.01744	23.300	8.54	0.00	0	2,010.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/02/2015	Bond Future		8.41373	116.91535		8.32999	117.60417		8.30	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	719.65000	0.71965	606.18000	0.60618	719.650	8.66	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		8.46559	118.93146		8.37915	119.62899		8.52	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future		287.28226	287.28226		287.24100	287.24100			0.00	0	939.00
R197	On 05/02/2015	Bond Future		285.80219	285.80219		285.76539	285.76539			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future		232.75306	232.75306		232.04214	232.04214			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future		233.23254	233.23254		232.51475	232.51475			0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future		8.10657	99.39866		8.00045	100.02511		6.54	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future		8.18475	100.95577		8.07365	101.59386		6.45	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		8.23477	98.76845		8.11934	99.41484		6.90	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		8.26041	100.64171		8.13866	101.30668		6.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,048.22000	1.04822	902.15000	0.90215	1,048.220	7.33	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future		7.16652	104.02576		7.07360	104.26549		2.28	0.00	0	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	51.30000	0.05130	101.36000	0.10136	51.300	2.26	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	123.31000	0.12331	211.42000	0.21142	123.310	2.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.26307	105.65537		7.15918	105.90078		2.20	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,211.52000	1.21152	1,408.17000	1.40817	1,211.520	2.32	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.29511	103.30679		7.18034	103.55361		2.21	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.75256	95.95416		8.68235	96.51475			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future		8.82286	93.45048		8.75018	94.02156			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.87945	95.06292		8.80480	95.64126			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future		8.98624	97.71248		8.91608	98.36136			0.00	0	10,565.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 05/02/2015	Bond Future			9.05395		94.98588		8.98150	95.64676			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.10936		96.62500		9.03510	97.29464			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.48185		104.91747		7.38474	105.26023		3.33	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	36.36000		0.03636		22.64000	0.02264	36.360	3.56	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.56881		102.52621		7.46374	102.87624		3.36	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.61808		104.29388		7.50543	104.64714		3.38	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.61944		102.23053		7.49486	102.59713		3.42	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	500.51000		0.50051		421.98000	0.42198	500.510	3.62	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.03991		99.46035		8.97479	100.11328			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.10472		96.63601		9.03753	97.30090			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.15788		98.30352		9.08907	98.97722			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.03547		98.72432		8.97036	99.39305			0.00	0	29,570.00
R2048	On 05/02/2015	Bond Future			9.10171		100.27087		9.03451	100.95184			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.15080		97.56512		9.08202	98.25520			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.71897		100.35818		7.61213	100.80313		4.34	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.80199		98.28918		7.68811	98.74297		4.33	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.85833		99.98428		7.73785	100.44320		4.41	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,137.12000		1.13712		1,365.21000	1.36521	1,137.120	4.41	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.87790		98.23500		7.74751	98.70897		4.54	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	978.50000		0.97850		1,168.11000	1.16811	978.500	4.47	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.87222		95.21922		7.76069	95.75366		5.38	133,306,908.00	1,400	51,937.00
R208	On 06/11/2014	Bond Future	8.50	Put	31.66000		0.03166		18.50000	0.01850	31.660	5.72	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.95099		96.71087		7.83336	97.25543		5.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.00217		94.97583		7.87892	95.52722		5.57	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.02308		96.77748		7.89171	97.34543		5.58	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	773.95000		0.77395		653.17000	0.65317	773.950	5.90	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future		8.88416	75.68006		8.81401	76.21840		12.33	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	255.60000	0.25560	391.24000	0.39124	255.600	12.20	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	761.67000	0.76167	1,027.85000	1.02785	761.670	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,481.25000	1.48125	1,852.75000	1.85275	1,481.250	12.51	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,704.31000	1.70431	2,098.73000	2.09873	1,704.310	12.56	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	1,943.09000	1.94309	2,358.55000	2.35855	1,943.090	12.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	316.60000	0.31660	257.68000	0.25768	316.600	12.79	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	100.51000	0.10051	81.80000	0.08180	100.510	13.02	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	67.14000	0.06714	54.84000	0.05484	67.140	13.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	7.45000	0.00745	6.29000	0.00629	7.450	13.26	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	5.28000	0.00528	4.48000	0.00448	5.280	13.26	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	3.70000	0.00370	3.17000	0.00317	3.700	13.26	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.94712	76.86562		8.87483	77.41378		12.40	0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.99576	75.04071		8.92177	75.59631		13.39	0.00	0	0.00
R209	On 06/08/2015	Bond Future		9.02998	76.46476		8.95338	77.03569		13.60	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,566.48000	1.56648	1,446.33000	1.44633	1,566.480	14.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future		172.74136	172.74136		172.71643	172.71643			0.00	0	642.00
R210	On 05/02/2015	Bond Future		175.46863	175.46863		175.44639	175.44639			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future		132.37389	132.37389		132.35840	132.35840			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future		132.85821	132.85821		132.84488	132.84488			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future		136.87764	136.87764		136.85835	136.85835			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future		137.27630	137.27630		137.25928	137.25928			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.75216	86.30938		8.68199	86.84880		10.66	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future		8.82170	87.66146		8.74916	88.21091		10.69	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.87169	85.62514		8.79733	86.18168		11.52	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future		8.97971	76.40145		8.91462	76.92205		12.89	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,332.63000	2.33263	2,755.54000	2.75554	2,332.630	13.33	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	40.72000	0.04072	34.75000	0.03475	40.720	13.86	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.04416	77.59823		8.97704	78.12847		12.96	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.09158	75.64191		9.02296	76.17909		14.02	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		21,558.05000	21,558.05000		21,530.72000	21,530.72000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.91610	4.91610		4.93640	4.93640		6.57	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.88050	4.88050		4.90450	4.90450		8.14	0.00	0	0.00

**Total for Derivatives :** **865,474,356.56**      **50,862**      **3 435 111.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.03300			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.10000	105.37210		7.10000	105.35212			0.00	0	2,500,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14234			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.53500	102.93687		8.53500	102.91311			0.00	0	700,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.55856			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.19500	105.82629		9.19500	105.80030			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.81593			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.90849			0.00	1,400,000,000	700,000,000.00
AB013	On 21/11/2018	Spot Bond		9.40000	99.28595		9.40000	99.26116			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.22000	100.54945		7.22000	100.53023			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.84758			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.83000	107.51939		8.83000	107.49414			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.39000	127.25413		2.39000	271.87982			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31021			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90370			0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29301			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.30438			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.31182			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.63979			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.62912			0.00	0	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.10703			0.00	0	750,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.09000	128.96676		3.09000	128.92186			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.10000	118.05557		4.10000	118.01125			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.85000	104.92176		4.85000	104.88033			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	84.98041		100.00000	84.78549			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13000	172.00225		2.13000	171.94679			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.76598		2.76000	162.71073			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.60038		2.17000	173.54421			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.08914		1.82000	183.03164			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.02625	77.35362		8.02625	77.33726			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.02625	77.35362		8.02625	77.33726			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19687			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.64933			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53249			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.29000		102.73352		7.29000	102.71333			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.03947			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.39000		106.14843		7.39000	106.12715			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60926			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.24100		2.68000	106.78982			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.26839		2.49000	157.65137			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		116.83078		2.42000	211.36013			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57500		90.12896		9.57500	90.26726			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31534			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.35500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.13360	9.63000	108.11493				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	9.63500	109.05890	9.63500	109.03087				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90000	89.60191	8.90000	89.58047				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.36000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.37000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.73000	108.35916	9.73000	108.33105				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.80000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.44019				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.32857				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18000	105.43450	8.18000	105.41115				0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.90500	102.37841	8.90500	102.35404				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.05000	104.16371	7.05000	104.14410				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.90500	99.65243	8.90500	99.62870				0.00	0	10,720,966,600.00
ABS7	On 11/09/2026	Spot Bond	9.83000	93.35280	9.83000	93.32805				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.03500	102.18478	8.03500	102.16254				0.00	0	1,250,000,000.00
ABS12	On 07/12/2023	Spot Bond	2.20000	217.68762	2.20000	275.72075				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.29000	127.07125		1.29000	129.86652			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	128.95580		2.12000	131.50378			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00493		100.00000	0.00491			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	56.64692		100.00000	56.50970			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55000	102.33141		11.55000	102.29967			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.15281			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.66173		100.00000	5.64786			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18119			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58312			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.74654		100.00000	33.66389			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12442			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.49749		11.00000	65.47876			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.59779		100.00000	21.54489			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	100.21560			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23569			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20664			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21269			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21536			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38741			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38741			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39557			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43210			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39557			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37924			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.69648			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38853			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02578			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20909			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.21492			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.21729			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.21246			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20181			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.36500	102.92357		9.36500	102.89739			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.44912			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.11042			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	85.55748			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.48431			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.48749			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.20655			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.21900			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.64156			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.21908			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.96277			0.00	0	0.00

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	101.90296		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.86276		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	98.86114		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61291		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.20730		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.39772		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18422		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18007		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18813		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20314		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19463		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18496		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18764		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	100.33128	10.23000	100.30363		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19014		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18618		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	116.05126		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.47500	103.97023	9.47500	103.94394		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20234		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	115.69970	1.75000	115.76134		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.41457		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18770		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19576		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20170		0.00		0	0.00	

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	100.18981			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.64580			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.03153			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96825			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18767			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31796			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.20052			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19803			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.20817			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21132			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69847			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.94320			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.21212			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.21212			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22068			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19695			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22418			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.32556			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22068			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.59517			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.21625			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.21120			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	125.89407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	126.79175			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18505			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18337			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.81148			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18791			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	96.53537			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.19576			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18529			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18505			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.20440			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.09954			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38342			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.34153			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.25774			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		14.96965	100.00000	100.00000	14.93338			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.39536	100.00000	100.00000	14.34993			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.81734			0.00	0	5,600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89979			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95465			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.53201			0.00	0	3,100,000,000.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.68552			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.89010			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.48477			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.96500	101.00327		7.96500	100.98172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.91456			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.22968			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37500		101.14460		8.37500	101.12168			0.00	0	1,010,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000		118.40467		9.36000	118.37508			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48500		105.19595		7.48500	105.17460			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		96.12425		100.00000	95.87778			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.31500		102.73618		9.31500	102.71076			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.48512		100.00000	16.44864			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.05000		103.00702		10.05000	102.97958			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.59022		2.74000	164.53443			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55753			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.42211			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44597			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49149			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.10619			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	100.34781			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94982			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21166			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.18981		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.10382		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53164		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	103.69000		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.23000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.48149		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.88959		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.67000	128.43403	2.67000	291.99835		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.11169		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	104.03202		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.38365		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	98.22710		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	94.03922		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.38134		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.17312		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17072		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04561		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.94500	102.84763	8.94500	102.82291		0.00		0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.80312		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.32172		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.63561		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.10491		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.79624			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.47500		103.47368		9.47500	103.44751			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.63000		103.82003		7.63000	103.79880			2,546,894,000,000.00	333,800,000	166,900,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		41.96962		100.00000	41.78506			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.97757			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.97974			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.73000		100.00000		7.73000	99.97882			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.78000		103.00221		8.78000	102.97804			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.22674		101.58455		11.22674	101.13404			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.19216		100.26447		11.19216	100.19976			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.23128		100.21555		11.23128	100.16149			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.02768			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.27123		100.16266		11.27123	100.09278			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.03632		99.38294		12.03632	99.34790			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02840			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02840			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02847			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.47674		99.51905		11.47674	99.63921			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40425		100.82709		11.40425	100.10960			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.19216		100.26447		11.19216	100.19976			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32863		100.37657		11.32863	100.22112			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.51872		96.07578		10.51872	99.88083			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.02690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02825			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02825			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.01476		98.87469		11.01476	99.32569			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.55500		98.97899		11.55500	98.94834			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02747			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.48000		73.29781		11.48000	96.88235			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02446			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.21007		9.28000	100.02493			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02786			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34500		70.31195		11.34500	99.17496			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02708			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02773			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02773			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88159			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02676			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02607			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02607			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02682			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02550			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.02617				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01913				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	100.00000	44.83793	100.00000	44.64075			1,300,000,000,000,000.00	13,000,000,000	13,000,000,000.00	
BAYB02	On 31/03/2016	Spot Bond	14.22674	101.56840	14.22674	101.12719				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45318	99.90800	15.45318	99.86347				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33263	99.88196	14.33263	99.90889				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.03612				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.03612				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.03612				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.03740				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.03162				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.07237	100.00000	21.03239				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.78088	100.00000	18.73539				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.09272	100.00000	17.05131				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.55106	100.00000	10.52550				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.55106	100.00000	10.52550				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75673	100.00000	12.72583				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05349	100.00000	11.02672				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.33640				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.37165				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.89737				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89087				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.18483	100.00000	7.16724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.18483	100.00000	7.16724				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		104.05729	2.10000	178.65759				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.25000		95.39723	8.25000	149.85454				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.25000		96.71324	8.25000	150.20653				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.63500		99.63204	8.63500	99.60903				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.51548				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		97.62066	7.94500	97.59965				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.45579				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.46008				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.48955				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.58775				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.68592				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.96040				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.03375	100.00000	24.97310				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.21767				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.27770				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.30342				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.31199				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.41483				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.55187				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.67565	100.00000	15.63767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.67565	100.00000	15.63767				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.32208				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.34583				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.35230				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.33000		101.42934	8.33000	101.40647				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.37170				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40605				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.99310	100.00000	13.95883				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.99310	100.00000	13.95883				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.46996				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.01848				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.64500		67.21043	8.64500	103.03018				0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.73883				0.00	200,000,000	100,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	95.71889				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74182				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.85834				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73142				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.76779				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.83385				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.10787				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.56521				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		56.54479	100.00000	56.40630				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.59413				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64050			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.67262			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.90478			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	24.84561		100.00000	24.78541			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.92427			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.55000	105.82144		7.55000	105.79969			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.43000	114.49273		9.43000	114.46407			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.97562			0.00	17,200,000,000	8,600,000,000.00
CBL11	On 06/05/2016	Spot Bond		9.33000	105.96752		9.33000	105.94126		18,660,000,000,000.00	2,000,000,000	3,000,000,000.00	
CBL12	On 06/09/2018	Spot Bond		12.54500	97.08188		12.54500	97.04925			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.73240			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.50500	102.06016		11.50500	102.02913			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.03111			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.37000	103.65349		9.37000	103.62770			0.00	0	2,000,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.57377			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.94500	97.96658		11.94500	97.93570			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.93897			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.46533			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13618			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.22500	96.21101		10.22500	96.18495			0.00	0	330,000,000.00
CCT01	On 23/06/2023	Spot Bond		10.08000	117.65824		10.08000	117.62664			0.00	0	1,000,000,000.00
CCT02	On 12/06/2024	Spot Bond		9.93000	113.85769		9.93000	113.82755			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.26000	113.06636		9.26000	113.03809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71950			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68000		100.62210		11.68000	100.59056			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.19921			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.83989			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.83029			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.93349			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.20457			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.09141			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.72690			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02251			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02312			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02429			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.54245			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52663			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.61023			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13431			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.20666			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.09238			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.52381		10.11000	102.49634			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90120			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.76858		2.76000	119.72797			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.86019		3.14000	119.59720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	100.71720		8.25000	100.69471			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	127.07801		2.82000	121.27015			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.84383		2.40000	119.13945			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28741			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.54471			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.54116			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.73500	103.50981		8.73500	103.48563			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79972			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.80134			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52482			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53955			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.78500	103.63162		8.78500	103.60729			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.78500	103.63162		8.78500	103.60729			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.83500	102.40329		8.83500	102.37910			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21151			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23234			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.61702			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.61702			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99389			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21445			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77022			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.81720			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.97314		9.35000	100.94806			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.97314		9.35000	100.94806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76987			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77187			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50892			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24371			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33793			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24371			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24371			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.28368			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02876			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60333			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14107			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14107			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14107			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.49209			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.27500	101.50692		9.27500	101.48150			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.26792			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23945			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59412			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59319			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63132			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.84199			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.92006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82420		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.35414		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58068		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.46669		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.25228		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18742		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.49542		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.16908		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27808		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04018		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.57382		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02277		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03882		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89184		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.22533		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02282		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02282		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02421		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.09351		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.60102		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.71696		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.65908		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.83723		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	126.70013		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	127.33907			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.13743			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.85500		95.43176		10.85500	96.62712			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.37500		93.25543		11.37500	93.29358			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02316			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.22351			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.11167			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48581			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.46260			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.84641		8.80500	103.67170			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19695			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50078			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	124.01301			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.20574			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.20930			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.22304			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.21642			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.29865			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.29865			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	76.77577			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.23582			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02316			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	112.15995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.29911				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42932				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25772				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02329				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29684				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.24526				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18968				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.21642				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41525				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.08621				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02264				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.33705				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.69342				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.28318				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.36804				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47645				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.17980				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.22941	10.55000	100.25594				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.03500	103.31456	10.03500	103.35884				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19220				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.43960				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.17500	104.71716	12.17500	104.76797				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.49980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	12.20500		104.66996		12.20500	104.56892			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.63500		104.39055		10.63500	104.30241			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.49980			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.47588			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.23723			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.21902			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.22304			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19695			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02413			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.52500		102.00562		9.52500	101.92699			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02841			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21713			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.34139		10.55000	100.31290			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.35559		11.00000	97.65899			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42085			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.22068			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44837			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.96500		100.78953		11.96500	100.69251			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.24147			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.19695			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.54824			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.21001			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	39.33109		7.01000	39.94302			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.94736			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	8.63500	99.63204		8.63500	138.77406			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.25000	34.10500		8.25000	149.85454			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.25000	34.52983		8.25000	150.20653			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.64808			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.58522			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80363			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80363			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21390			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20035			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20307			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20052			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48581			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18290			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19219			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19100			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.19219			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.87248			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.79931			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.87402		8.87000	103.86144			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.73000	103.73780		8.73000	103.71358			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.16500	115.51133		10.16500	115.48005			0.00	0	6,784,410,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond		8.43000	106.01089		8.43000	105.98697			0.00	0	2,202,115,700.00
COJ07	On 23/03/2021	Spot Bond		9.73500	105.19584		9.73500	105.16822			0.00	0	7,821,614,000.00
COJG01	On 09/06/2024	Spot Bond		9.81500	105.41881		9.81500	105.39121			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.16500	94.06392		10.16500	94.03844			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.98000	94.54654		10.98000	94.51893			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.98000	92.41298		10.98000	92.38600			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.76018			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.73184			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63357			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62207			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.09379			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75364			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.16947			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.04500	99.71477		11.04500	102.45008			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.78344		100.00000	11.75458			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	3.92111		100.00000	3.90874			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.26912		100.00000	14.22408			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25819			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.05500	98.18721		8.05500	96.91290			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69612			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.63964			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48605			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	89.46609		100.00000	89.25458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46340			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.18453			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.47815			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.08956			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.55853			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25725			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.37896			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.28890			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.22422			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.94265			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.72500		104.11658		8.72500	104.09229			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.51500		116.18774		7.51500	116.16433			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.44000		105.69329		8.44000	105.66955			918,272,000,000.00	108,800,000	1,533,595,300.00
DV23	On 27/02/2023	Spot Bond	9.08000		106.28826		9.08000	106.26262			9,161,720,000,000.00	1,009,000,000	17,083,858,500.00
DV24	On 18/02/2024	Spot Bond	9.01500		105.37772		9.01500	105.35248			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.60000		105.06891		9.60000	105.04213			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.40519			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.33576			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.14535			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03629			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.27893			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.94515			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24935			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	100.00000		5.90516		100.00000	5.87890			5,100,000,000,000,000.00	51,000,000,000	44,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond		8.03500	127.29706		8.03500	127.26981			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.41014			0.00	0	1,000,000,000.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.20000	102.84915		0.20000	135.35997			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.00000	123.98651		2.00000	123.94701			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.01000	111.23066		2.01000	111.19518			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09000	110.11363		2.09000	110.07827			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond		2.17000	101.93734		2.17000	101.90435			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.62500	105.95921		9.62500	105.93214			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.47500	106.51149		9.47500	106.48425			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.03000	104.22698		10.03000	104.19927			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.22500	95.66231		10.22500	98.70967			0.00	0	1,000,000,000.00
EMM05	On 17/04/2029	Spot Bond		10.37500	107.07761		10.37500	106.21012			0.00	0	4,676,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94124			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.70540			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.39001			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.00408			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75567			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81574			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	99.84150		100.00000	99.57807			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	56.90873		100.00000	56.72911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ211U	On 14/11/2014	Spot Bond	100.00000		92.40181		100.00000	92.17589			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		78.51531		100.00000	78.35797			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.26807		3.00000	132.22224			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.41000		104.27343		11.41000	104.24199			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.71811			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53580			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.05851			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.92500		96.14237		9.92500	96.11693			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.89595			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.74174			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03004			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.95228			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.01186			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.33194			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86135			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.89682			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85424			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.88382			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86891			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85697			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000		101.32511		7.02000	101.30591			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500		108.50495		7.82500	108.48219			69,642,500,000.00	8,900,000	5,358,684,900.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.56500	110.26099		8.56500	110.23586			3,903,113,325,000.00	455,705,000	5,291,179,000.00
ES26	On 02/04/2026	Spot Bond	8.90000	92.53641		8.90000	92.51439			150,410,000,000.00	16,900,000	11,087,706,100.00
ES33	On 15/09/2033	Spot Bond	9.66500	81.68831		9.59500	82.18507			1,160,034,859,500,000.00	20,024,300,000	28,937,553,300.00
ES42	On 25/04/2042	Spot Bond	9.71000	92.15655		9.71000	92.13268			0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93612			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.94178			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.78737			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.52310			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02176			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.87618			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.59691			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38630			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.89770		100.00000	11.86887			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.57898		100.00000	11.55093			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.33709			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.75564			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.37584			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.40163			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.34500	99.47692		9.34500	99.45210			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39702			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39695			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.47363			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.87521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.66304			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.67401			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.22500		101.79254		10.22500	102.20908			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.14500		106.15363		11.14500	106.12218			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.87565			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		129.80976		2.22000	130.63819			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000		128.76545		2.23000	275.10997			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.11864		2.40000	109.57822			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		101.49836		2.47000	158.00946			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		118.68434		2.31000	214.71409			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.66000		105.89400		7.66000	105.87201			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82300		62.87007		7.82300	62.21765			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46000		40.23919		9.46000	39.33119			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.93436		9.70000	38.01978			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		70.73643		100.00000	70.59961			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		73.18554		100.00000	73.05051			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.77972			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23824			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20671			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22661			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.24854		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.24854		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22068			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.21048			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29153			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	100.21713			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.19970		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	100.23061			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28306			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27486			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	16.90494	100.09221	16.86350				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19742				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.15624				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.26468				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.91087				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.22166				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	100.22411				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.20497				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.20645				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.26899				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.20289				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.89514	13.22500	57.87445				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19148				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19171				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.28436				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20028				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	94.62577	3.63500	97.86282				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	105.64788				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.20883				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.94369				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02316				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.25695				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.19695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19243			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.42455			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.22470			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.06118			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.40949			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.58317			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25725			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20456			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25072			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.19028			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.20645			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.20645			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32214			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.98056			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97948			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.01490			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63000			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.21784			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61741			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.99740			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59340			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59794			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.62682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47123		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.62682		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46501		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.24253		0.00		0	0.00	
FRC205	On 06/05/2017	Spot Bond	8.75000	100.34434	8.75000	101.32588		0.00		0	0.00	
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.03424		0.00		0	0.00	
FRC207	On 20/09/2021	Spot Bond	100.00000	10.85389	100.00000	10.81963		0.00		0	0.00	
FRC208	On 20/09/2021	Spot Bond	100.00000	9.90866	100.00000	9.87738		0.00		0	0.00	
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.42728		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22235		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.22117		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.49030		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44340		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.46000	116.51579	3.46000	120.42649		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22504		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22722		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.44000	107.58130	3.44000	120.58380		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.46000	104.94166	3.46000	120.42649		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.61000	102.13593	2.61000	126.06768		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.68000	101.33762	2.68000	133.16382		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62385		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19694		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22363		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.31248		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25942			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25024			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21191			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21168			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49910			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31132			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.34498		100.00000	9.32209			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	22.62785		100.00000	22.57243			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	66.01541		100.00000	65.80930			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.64352		100.00000	16.59099			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.75000	148.83658		4.75000	148.77823			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.16030			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.79341			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.74016			0.00	1,100,000,000	2,250,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.32091			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.98194			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.01966			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.75633			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.47721		2.11800	100.46768			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49500	100.34072		2.49500	131.55002			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.40685			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.99679		10.38000	101.96839			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.99679		10.38000	101.96839			0.00	0	0.00

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	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.08762			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.50427			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63500		97.83639		2.63500	106.18357			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		204.81484		2.62000	205.42549			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60500		106.78685		2.60500	106.75108			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96825			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		203.94344		2.65000	204.55304			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.65023			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		108.70921		2.49000	108.67313			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69500		105.09492		2.69500	105.05946			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.08936			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.99066			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80000		103.30967		2.80000	103.12671			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000		110.92514		2.77000	254.80494			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74000		124.02219		2.74000	264.97225			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000		128.67036		2.24000	274.90673			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96000		122.04152		2.96000	260.73901			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.53061		2.59000	127.49134			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.35525			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.54615		2.12000	127.48284			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58491			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.79747			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.22496			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47500	106.03612		2.47500	106.00098			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.83295		104.97509	17.78735			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.74340		101.07593	21.68963			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.56120		100.44759	14.52540			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.24146		100.76967	20.19155			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000	115.89614		2.14000	115.85873			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	2.35000	97.14784		2.35000	110.08470			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.57612			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000	96.87946		2.38000	109.78049			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.81002			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000	126.78624		2.44000	343.20472			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.12082			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.75833			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.77840			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.89000	101.25935		6.89000	101.24080			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.85500	100.62705		7.85500	100.60563			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.25000	101.03547		8.25000	101.01290			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.47500	110.97169		8.47500	110.94652			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.04500	103.22453		9.04500	103.19972			0.00	0	790,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		9.25500	97.73855		9.25500	97.71426			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.81500	89.02959		9.81500	89.00603			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.79000	109.42094		9.79000	109.39237			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.10000	97.48104		10.10000	95.88047			0.00	0	1,500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.55000	92.95651		10.55000	92.93055			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.34500	82.10571		10.34500	82.08308			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17021			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17633			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17876			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18480			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19452			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20179			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23329			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.77507			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.80914			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.81715			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.83988			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.87402			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.90245			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.02744			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.90067			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19870			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.13000	100.55681		9.13000	100.53229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.98568					0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.55935					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	101.29584					0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.32349					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37696					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.44330					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.53537					0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48823					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.74496					0.00	0	40,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.55440					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.51127					0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.58943					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.42131					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.89172					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12598					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	36,100,200,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.69402					0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.09273					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08530					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68668			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.83853			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33722			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17060			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.24179			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.10910			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.93952			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	101.50041			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.66162	102.34963		7.66162	96.49019			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	101.56919			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.66123	102.07526		8.66123	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	101.65760			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.11123	102.16619		9.11123	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.76564			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58948			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.75687			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.82064			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.18359			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.16000	102.74262		9.16000	102.71762			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.20500	108.69307		8.20500	108.66932			0.00	0	3,890,745,000.00
HWAY23	On 07/12/2023	Spot Bond		2.02000	130.78206		2.02000	279.42008			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.04000	133.41682		2.04000	285.04917			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.54000	98.99849		9.54000	98.97342			0.00	0	4,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.46500	99.61898		9.46500	99.59394			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	81.06904		100.00000	80.88889			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	21.07462		100.00000	21.02301			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	43.74855		100.00000	43.64258			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.56117		100.00000	21.50894			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	82.37122		100.00000	82.18816			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74000	116.51611		1.74000	116.47979			0.00	0	12,766,537,400.00
I2038	On 31/01/2038	Spot Bond		1.87000	121.90263		1.87500	121.75307			4,488,000,000,000.00	2,400,000,000	98,082,466,700.00
I2046	On 31/03/2046	Spot Bond		1.86000	123.09436		1.86000	123.05553			32,922,000,000,000.00	17,700,000,000	55,187,693,500.00
I2050	On 31/12/2050	Spot Bond		1.93000	130.74492		1.93000	130.70350			54,960,816,510,000.00	28,477,107,000	57,008,353,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.55000	101.78527		7.55000	101.76490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94655		0.00		0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.86535		0.00		0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.33500	102.01566	8.33500	101.99266		0.00		0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.03000	106.27094	8.03000	106.24783		0.00		0	0.00	
IBL28	On 18/08/2016	Spot Bond	8.15500	101.19260	8.15500	101.17062		0.00		0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.09946		0.00		0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.16254		0.00		0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.45000	101.57879	1.45000	129.39858		0.00		0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.19000	104.24181	2.19000	130.89718		0.00		0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.23581		0.00		0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.05332		0.00		0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.15000	101.84053	8.15000	101.81831		0.00		0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.69928		0.00		0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36379		0.00		0	4,400,000,000.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.18958		0.00		0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.77500	99.54603	8.77500	99.52268		0.00		0	0.00	
IBL46	On 15/01/2020	Spot Bond	8.80500	95.07677	8.80500	95.05451		0.00		0	0.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54148		0.00		0	0.00	
IBL49	On 02/04/2018	Spot Bond	8.23000	97.32546	8.23000	97.30401		0.00		0	0.00	
IBL50	On 02/08/2020	Spot Bond	9.27500	100.73354	9.27500	100.68576		0.00		0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.16407		0.00		1,100,000,000	550,000,000.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.19789		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.90000	100.13838	7.90000	100.11730		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.55500	99.94204	8.55500	99.91930		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.32435		0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.93076		0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	7.80000	102.66902	7.80000	102.64768		0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.51500	103.62827	8.51500	103.60480		0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.66500	104.84406	9.66500	104.81718		0.00		0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.01806		0.00		0	0.00	
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.30197		0.00		0	0.00	
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22010		0.00		0	0.00	
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.24634		0.00		0	0.00	
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.27244		0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00548	100.00000	0.00546		0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42703		0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.39036		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	8.87500	101.24049	8.87500	101.21647		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.26515	5.00000	102.25135		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.26515	5.00000	102.25135		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.84903	5.00000	100.83551		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.26515	5.00000	102.25135		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.19713	4.00000	100.18616		0.00		0	0.00	
IDW01U	On 30/06/2016	Spot Bond	100.00000	29.90202	100.00000	29.80867		0.00		0	0.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000	29.68234	100.00000	29.58967		0.00		0	0.00	
IDW03U	On 30/06/2016	Spot Bond	100.00000	29.68234	100.00000	29.58967		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	104.57892	9.20000	104.55309		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04218			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04218			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.03009			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.62332		100.00000	7.60465			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84176			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.14387			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.08500	100.35354		9.08500	100.32955			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.95024			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	66.01541		100.00000	65.80930			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.65029		100.00000	9.52074		50,000,000,000,000.00	500,000,000	500,000,000.00	
IN441U	On 07/10/2014	Spot Bond	100.00000	100.13454		100.00000	99.86464			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	98.27528		100.00000	98.01530			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	96.50757		100.00000	96.25690			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	99.14530		100.00000	98.30509			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	94.44768		100.00000	93.72116			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	85.23945		100.00000	84.64750			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000	99.96604		6.20000	99.98302			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000	99.91514		6.20000	99.81350			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA442	On 14/10/2014	Spot Bond			6.20000		99.79658		6.20000	99.69518			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond			6.20000		99.67830		6.20000	99.57714			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond			100.00000		93.35038		100.00000	100.00000			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond			6.30000		99.43364		6.30000	99.33135			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond			6.30000		99.31432		6.30000	99.21228			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond			6.40000		99.06203		6.40000	98.95890			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond			6.40000		98.82172		6.40000	98.71909			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.02380			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			11.22674		101.03160		11.22674	100.73302			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			11.22674		99.80475		11.22674	99.84584			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.21589			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.61208			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.21217			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		99.98252		6.50000	99.96505			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.21475			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.32307			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.00000		0.00000	101.46030			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	100.20645			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		100.00000		0.00000	99.89417			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.16116			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.15750			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.01639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90023			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79689			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78793			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35796			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.27836			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.73635			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33319			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24575			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02682			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60954			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.82000			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.36036			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.39766			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.77181			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.59726			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61885			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.84500	104.03005		8.84500	104.00546			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30420			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.42500	103.14945		9.42500	103.12364			0.00	0	1,110,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27705			0.00	27,600,000,000	9,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		8.68000	102.94815		8.68000	102.92398			0.00	0	1,500,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90260			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.81676			0.00	0	1,500,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.18027			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92129			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21996			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.73000	104.15368		8.73000	104.12937			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.89931			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.56209			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.28000	97.04040		3.28000	124.67458			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	138.44878		3.65000	138.39838			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.97762			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.87092			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.77765			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.45143			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.04361			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	96.12976		3.74000	96.93374			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	96.04962		3.74000	103.26330			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.49945			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.18270			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.39500	115.53560		10.39500	115.50379			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.81310			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	136.92049		3.75000	136.87028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV440U	On 02/10/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		97.75668	100.00000	97.49942				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		95.98389	100.00000	95.73586				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		94.29747	100.00000	94.05814				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		96.77419	100.00000	96.00000				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		93.00573	100.00000	92.30113				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.35716				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.76288				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.88124	6.20000	99.77966				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.76276	6.20000	99.66142				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.90741	6.40000	98.80460				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.78749	6.40000	98.68492				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.09317				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.89013				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.63348				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.90735				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.80583				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.89065				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.62141				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.59736				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.60816				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.62975				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.53257				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.49058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30738			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.25602			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.94694			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.68753			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.68071			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.95981			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86032			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.36783			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16790			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23825			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01939			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.01993			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01992			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.11500		109.24119		9.11500	102.58594			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		20.31455		100.00000	20.23817			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.81545		100.00000	12.75910			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41947			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.29500		108.46528		9.29500	102.00135			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.33335			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.96801			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.31558			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		91.34768		100.00000	91.12488			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.33447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		96.34652	100.00000	96.09885				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.59698				0.00	700,000,000	700,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.28202	100.00000	36.19413				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.06913				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.83180	100.00000	87.62416				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		94.61443	100.00000	94.37551				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		80.67707	100.00000	80.51072				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		93.30199	100.00000	93.06990				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		84.00992	100.00000	83.81986				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.34808				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.36060				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.50731				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.69207				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.53374				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.63000		136.70291	8.63000	136.67152				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.30061				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.22089				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.27662				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.64135				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.30738				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.27042				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73000		98.39006	8.73000	98.36722			87,300,000,000,000.00	10,000,000,000	6,320,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.88000	73.76135		8.88000	96.29276			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.37500	100.26851		9.37500	100.24355			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48795			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.05000	103.92985		10.05000	103.90201			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53083			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84075			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89491			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95962			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.42840			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.86109			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.62919			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.02735			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.81491			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.51577			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.51966			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02708			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89493			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.61771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45011			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.92810			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28803			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66258			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89176			0.00	1,400,000,000	700,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.94998			0.00	0	10,000,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35193			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.39249			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97672			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.02397			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.04795			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	91.32145		100.00000	91.09925			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.58145		100.00000	33.49920			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.79775		100.00000	81.61435			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	15.71169		100.00000	18.23978			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	105.41796		8.69500	105.39345			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.58500	105.31155		8.58500	105.28738			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36091			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33718			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.48930			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89896			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89827			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.89486			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.65776			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.73700			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.96500	101.07009		7.96500	101.04851			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.76500	104.24125		8.76500	104.21696			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.55000	104.76120		9.55000	104.73465			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.51500	103.26108		6.51500	103.24289			0.00	0	870,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.17753			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18360			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.57500	102.87253		9.57500	102.95123			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.70000	101.11419		7.70000	101.09309			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.70184			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.89000	102.71136		8.89000	102.68695			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.29346			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.42500	104.83507		9.42500	103.42637			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	14.16572		100.00000	14.13103			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02571			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.59000	102.61003		8.59000	102.58645			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.65000	103.30975		7.65000	103.28868			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.53000	106.09052		8.53000	106.06644			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.85411		100.89771	6.83737			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.94389		100.61875	6.92698			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.96146			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.96781			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.04619			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.13734			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.66479	100.00000	0.66318			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.66479	100.00000	0.66318			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.03000	98.66638	9.03000	98.64271			0.00	0	2,250,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	100.14899	7.59000	100.12872			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.09500	102.24595	9.09500	102.22124			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.26795			0.00	0	30,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.87500	102.77428	8.87500	102.74963			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.84959			0.00	0	1,000,000,000.00
NBK13A		On 19/03/2024	Spot Bond	9.36500	102.60044	9.36500	102.57450			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.02061			0.00	0	20,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.07500	103.54103	9.07500	103.46532			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89985			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.08281			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50448			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.78854			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15703			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.01229			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.12001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		7.25000	103.47434		7.25000	103.45399			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.60459			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.59500	111.76495		8.59500	111.73897			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.80500	35.58216		10.80500	35.57216			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.45000	105.55572		7.45000	105.53463			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.78757			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.59844			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.03500	102.03753		8.03500	102.01534			0.00	0	3,255,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16314			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	101.29525			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81926			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87433			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.67804			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65388			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.14647			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60052			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	101.40886			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.33348			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.45880			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.17074			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.02094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19148				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18176				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.63044				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17579				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17144				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.17132				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.19951				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19695				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.97500	104.34515	9.97500	104.39579				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19576				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.01000	103.10647	10.01000	103.24007				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.19695				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17742				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21691				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.19885				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.20123				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000	102.18671	8.59000	102.16296			1,323,203,600,000.00	154,040,000	1,077,020,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.61272			0.00	1,400,000,000	700,000,000.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.53415			0.00	0	0.00	
NED15	On 08/04/2024	Spot Bond	9.97500	104.75200	9.97500	108.10107			0.00	0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	105.33440			0.00	0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91642			0.00	0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	11.98000	115.26126	11.98000	115.22483			0.00	0	1,633,200,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.73815			0.00	0	10,400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15328			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000		168.02641		2.25000	167.97167			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.62500		105.01453		8.62500	104.99043			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.39424			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.25500		106.29394		9.25500	106.26751			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.80941			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.93380			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.76604			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.79319			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.77693			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.45500		106.28887		9.45500	107.51769			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79325			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.80946			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.79862			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.65500		106.28399		9.65500	106.25645			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83122			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.82030			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.82573			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.02581			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95991			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84198			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500		117.20609		8.45500	117.17958			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.21500		122.17015		9.21500	122.14025			0.00	0	4,007,519,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.14500	172.81528		2.14500	172.75948			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.77000	122.92697		9.77000	122.89494			0.00	0	15,732,333,100.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.10322			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.23171			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.83497			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22206			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.48912			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.72983			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.81920			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01286			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.01046		100.00000	16.96925			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.23519		100.00000	44.12803			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.54000	105.23235		7.54000	105.21107			4,652,180,000,000.00	617,000,000	22,131,021,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.43387		100.00000	24.37467			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.44106		100.00000	66.28011			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99528			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29924			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56294			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44733			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.99289			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23293			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54991			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.84173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond		9.52500	103.99321		9.52500	103.90983			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.24009			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.27549			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.29142			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.32682			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.47896			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.51432			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35844			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.05000	41.25515		8.05000	41.24625			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.55000	106.94611		6.55000	106.92706		1,192,487,767,860,000.00	82,059,201,200	86,566,301,200.00	
R158P	On 15/09/2015	Spot Bond		6.73500	93.88214		6.73500	93.86496			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.83500	112.61944		6.83500	112.59853		4,117,054,740,385,500.00	02,348,901,300	33,622,980,700.00	
R159P	On 15/09/2016	Spot Bond		6.66500	87.98111		6.66500	87.96517			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.31000	119.53718		8.23000	120.18881		7,696,674,960,278,000.00	29,563,773,800	07,107,675,400.00	
R187P	On 21/12/2026	Spot Bond		7.97000	38.48437		7.97000	38.47616			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.89000	35.95510		7.89000	35.94750			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.74000	285.38310		1.74000	285.29411		1,948,800,000,000.00	1,120,000,000	29,349,477,700.00	
R201	On 21/12/2014	Spot Bond		6.06500	103.00573		6.00000	103.00351			0.00	0	45,800,000,000.00
R202	On 07/12/2033	Spot Bond		1.80000	231.21449		1.82000	230.46952		56,663,126,820,000.00	31,479,514,900	78,627,950,100.00	
R2023	On 28/02/2023	Spot Bond		8.07000	98.74695		7.96500	99.35272		1,354,858,581,000,000.00	67,888,300,000	63,807,733,900.00	
R203	On 15/09/2017	Spot Bond		7.12000	103.34369		7.03000	103.56460		3,021,359,184,000,000.00	24,348,200,000	27,552,037,600.00	
R2030	On 31/01/2030	Spot Bond		8.65000	95.88797		8.65000	95.86591		539,496,175,000,000.00	62,369,500,000	39,161,457,600.00	
R2032	On 31/03/2032	Spot Bond		8.77000	95.43599		8.77000	95.41348		542,744,605,000,000.00	61,886,500,000	12,690,109,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.88500	97.72326	8.88500	97.70019					323,615,689,500,000.00	36,422,700,000	94,297,129,800.00
R204	On 21/12/2018	Spot Bond	7.44000	104.22955	7.34500	104.55264					1,828,622,841,600,000.00	45,782,640,000	16,612,944,300.00
R2044	On 31/01/2044	Spot Bond	8.94500	99.46390	8.94500	99.44026					365,850,500,000,000.00	40,900,000,000	60,900,000,000.00
R2048	On 28/02/2048	Spot Bond	8.94000	98.74872	8.94000	98.72487					1,052,544,642,000,000.00	17,734,300,000	46,868,108,400.00
R207	On 15/01/2020	Spot Bond	7.68000	99.70014	7.57500	100.12549					4,577,573,376,000,000.00	96,038,200,000	25,871,125,600.00
R208	On 31/03/2021	Spot Bond	7.83500	94.59489	7.72500	95.11000					4,116,019,273,325,000.00	25,337,495,000	92,725,294,900.00
R209	On 31/03/2036	Spot Bond	8.85500	75.18384	8.78500	75.70606					4,550,375,522,000,000.00	13,876,400,000	58,517,270,500.00
R210	On 31/03/2028	Spot Bond	1.75000	171.59943	1.75000	171.54581					36,407,519,925,000.00	20,804,297,100	34,992,487,500.00
R211	On 31/01/2017	Spot Bond	0.75000	131.49880	0.75000	131.46133					0.00	0	80,488,854,900.00
R212	On 31/01/2022	Spot Bond	1.62000	135.97273	1.62000	135.93079					27,573,385,932,000.00	17,020,608,600	75,465,172,300.00
R213	On 28/02/2031	Spot Bond	8.72000	85.74351	8.65000	86.26500					1,645,340,725,360,000.00	88,685,863,000	46,324,189,100.00
R214	On 28/02/2041	Spot Bond	8.88500	76.42328	8.88500	76.40493					1,276,490,180,000,000.00	43,668,000,000	94,188,681,700.00
R227C	On 15/03/2015	Spot Bond	6.89500	96.99507	6.89500	96.97730					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.73500	93.88214	6.73500	93.86496					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.65500	90.92586	6.65500	90.90942					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.66500	87.98111	6.66500	87.96517					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.00500	98.70093	6.00500	98.68491					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.80500	95.30520	6.80500	95.28778					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.67500	92.31050	6.67500	92.29394					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.65500	89.35886	6.65500	89.34288					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.71500	86.36987	6.71500	86.35429					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.00500	82.92967	7.00500	82.91407					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.05500	79.99888	7.05500	79.98373					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.35000	76.45918	7.35000	76.44410					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond		7.33000	73.80895		7.33000	73.79444			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.31000	71.26434		7.31000	71.25036			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.30000	68.78610		7.30000	68.77263			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.53500	65.50942		7.53500	65.49618			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.51500	63.20668		7.51500	63.19394			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.64500	60.40721		7.64500	60.39483			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.61500	58.30465		7.61500	58.29275			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.58500	56.29156		7.58500	56.28012			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.55500	54.36371		7.55500	54.35270			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.51500	52.56122		7.51500	52.55063			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.47500	50.83813		7.47500	50.82793			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.17000	45.92232		8.17000	45.91228			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.13000	44.29364		8.13000	44.28399			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.09000	42.73917		8.09000	42.72991			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.05000	41.25515		8.05000	41.24625			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.01000	39.83801		8.01000	39.82946			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.97000	38.48437		7.97000	38.47616			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.93000	37.19107		7.93000	37.18317			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.89000	35.95510		7.89000	35.94750			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03362			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89224			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.03988			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.85487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.56973	100.00000	17.52717				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.17948	100.00000	10.15482				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.21073	100.00000	22.15633				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35561				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.42673				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87849				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11311				0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.76488				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.54217				0.00	400,000,000	200,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.24532				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.73282				0.00	0	900,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.18786				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.46338				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.60415				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46985				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70430				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.49998				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	101.25792				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	81.74464				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	82.43036				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.82054				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	89.36587				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.05738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	80.48754			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.81308			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.05895	12.35000	104.02507			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.81594	100.00000	14.78005			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.73490			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.61716			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.38030			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.07104			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17502			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	3.80564	100.00000	3.79632			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	16.57498	100.00000	16.53483			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	38.17792	100.00000	38.08543			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.89617	100.00000	13.86251			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	24.39180	100.00000	24.33270			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.04698			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	79.58557			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.02500	109.05576	9.02500	109.02947			0.00	0	770,000,000.00
RW23		On 10/12/2023	Spot Bond	9.21500	104.73923	9.21500	104.71345			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.80000	88.82800	9.80000	106.50682			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.75971			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	8.03500	109.21635	8.03500	109.19297			0.00	0	2,150,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.84230			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	9.08000	104.78729	9.08000	104.76186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.56663			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.69504			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.39787			0.00	200,000,000	350,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.56499			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.53706			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20000		104.91354		7.20000	104.89337			0.00	0	1,530,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.84500		98.49863		8.84500	98.47534			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.01000		105.56559		8.01000	105.54269			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.61241		7.96000	105.58964			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80000		105.76245		7.80000	105.74009			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.43000		99.91820		8.43000	99.89540			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.94500		105.62646		7.94500	105.60373			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.19500		105.39265		8.19500	105.36927			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.33063			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95955			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08000		102.37024		8.08000	102.34784			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.93748			0.00	3,000,000,000	1,500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18933			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.09446			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.87500		109.28526		8.87500	109.25934			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.13000		103.26145		10.13000	103.23373			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.06154			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10410			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.99834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.17882			0.00	1,000,000,000	500,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.44500	104.74385		8.44500	104.72031			0.00	0	1,760,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.22458		100.00000	14.19326			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.50500	104.98702		9.50500	104.96053			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.48094			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.01500	101.41456		9.01500	101.39013			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.93000	97.65855		8.93000	97.63536			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37724			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.88000	129.96002		9.88000	102.26046			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23988			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.24634			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	10.03000	106.24161		10.03000	100.76198			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.42500	99.01927		9.42500	98.99449			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.72500	108.65772		7.72500	108.63534			0.00	0	1,330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27000	128.38560		2.27000	274.29810			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.39500	102.95034		1.39500	129.55920			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.46000			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	101.56434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		13.99310		100.00000	13.95883			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.17763		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.02000		113.91856		2.02000	127.74842			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.98252		6.50000	99.96505			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67005			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03952			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.93832			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.06000		101.50931		9.06000	101.48473			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.26453			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10581			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.18742			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.17385			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.93338		100.00000	14.89720			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40539			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.72733		100.00000	60.53773			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.29860			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.12636		100.00000	21.07462			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.78288		100.00000	30.68571			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.70122		100.00000	22.63035			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.37000		102.59462		9.37000	102.51679			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10663			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87504			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08500		103.88789		8.08500	103.86552			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94500		99.63793		8.94500	100.30589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.38000	100.04631		8.38000	100.02362			0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.83631			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07559			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35267			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.32035			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.32893			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30757			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.13000	104.88793		8.13000	104.86509			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58755			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.82043			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.54414			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.27500	98.54405		9.27500	98.51964			0.00	0	1,410,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66602			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02929			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45522			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.33300	87.66483		9.33300	87.64285			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.82500	89.94277		8.82500	89.92143			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.24500	102.74349		7.24500	102.72342			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.83500	94.95716		8.83500	94.93486			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28783			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.21000	100.48345		8.21000	100.46111			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	108.29619		2.49000	108.67313			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.29500	100.46888		8.29500	101.17658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.97087			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.83000		107.62963		9.83000	107.60142			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57377			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.88000		77.44479		9.88000	77.42416			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.51691			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.19913			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.49845			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.13212			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.66242			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		100.46072		0.00000	102.75732			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		89.46078	100.00000		89.24205			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.17490			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.40230			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.07208			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.25285			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.94970			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.91370			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86198			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.80310			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.84460			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.80768			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1165	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.05556			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.74135			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.63772			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67183			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67200			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.65462			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.55115			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532		700,000,000,000,000.00	7,000,000,000	7,000,000,000.00	
SY1175	On 28/10/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224		8,410,000,000,000,000.00	84,100,000,000	78,100,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.01000		105.25412		7.01000	105.23421			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84000		101.15911		8.84000	101.13507			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		95.43033		100.00000	95.18501			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.60007		100.00000	40.50171			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39895			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.07579			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57685			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.73054			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17149			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.18002			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.61423			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.10621			0.00	4,000,000,000	1,000,000,000.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.90595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20439			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.08500		102.56268		8.08500	102.54059			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48681			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52759			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.59886		7.83000	101.57765			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46438			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51536			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54859			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46438			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.51536			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.15882		7.16000	101.44405			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61523			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60708			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.80261			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77615			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.57472			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.48344			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46234			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.52759			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.78035		8.73000	101.70948			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.45622			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.51536			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.81500		95.40300		8.81500	99.65485			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.51536			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61930			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59689			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.58874			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.79855			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.79041			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.71913			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.43272			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.44083			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.40024			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.10078			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.10413			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.17500	100.46194		9.17500	100.07125			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.11285			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.12353			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.16674			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53207			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.94983		101.06155	6.93283			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.45622			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.55688			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.63968			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.72117			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.58283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.82243			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.50135			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52183			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.50135			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.52183			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.53207			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48907			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52183			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63443			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.63443			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63443			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79816			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.83908			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78793			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.60564			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.65670			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.63628			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.45000		107.51339		7.45000	107.49189			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.57500		89.05149		9.57500	88.99859			23,937,500,000,000.00	2,500,000,000	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.87000		107.27776		7.87000	107.25527			787,000,000,000.00	100,000,000	26,207,750,000.00
TN20	On 17/09/2020	Spot Bond	9.12500		106.64023		9.12500	106.61395			61,137,500,000.00	6,700,000	21,940,368,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.83602		100.00000	0.83341			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.36500		113.01126		9.36500	112.98315			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.63000		100.25085		9.63000	100.22523			0.00	0	16,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.63000	98.01833		9.63000	97.99328			0.00	0	3,740,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.89326			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.87540			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.95967			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98397			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98644			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.10619			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.35436			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.97453			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.08560			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.90662			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90461			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82946			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.81828			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.05355		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.05222		9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.05177		100.00000	10.02586			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.31881			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.33794			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.34855			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.35067			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.40987			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.53978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.42778	100.00000	14.36433				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.98417				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.31212				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.09925				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.13340				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.56584				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.59950				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.11037				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.90294				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.66473				0.00	8,000,000,000	4,000,000,000.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.74481				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.42934				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	95.71553				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	95.44216				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.29030				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.76807				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.60586				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.29679				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	93.96684				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.68530				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.55318				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.55862	100.00000	13.52577				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	90.14364	100.00000	89.72240				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.22854				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21147			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.18113			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.16587			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.11266			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.82913			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.75692			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.72104			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.31535			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.80528			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.19814			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.72665			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12500		108.39479		9.12500	108.36808			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.03390			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.09112			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07691			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11200			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.11354			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03734			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.03849			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.22500		112.33784		7.22500	112.31619			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.24000		241.11278		1.24000	241.04089		8,598,656,000,000.00	6,934,400,000	6,934,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.87000	104.43130		6.87000	104.41213			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53000	106.56670		7.53000	106.54530			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90000	107.30327		7.90000	107.28068			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.20000	106.64954		8.20000	106.62625			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500	106.79167		8.26500	106.76817			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.50000	95.34894		6.50000	95.33237			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43000	93.59178		6.43000	93.57560			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01500	99.03707		6.01500	99.02091			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50000	95.33237		6.50000	95.31580			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29000	69.93398		7.29000	69.92015			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.31975		100.00000	48.22808			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.57625		100.00000	25.52773			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>65,298,177,000,920,500.00</b>	<b>0,481,046,900</b>	<b>14 620 441 300.00</b>
<b>Grand Total:</b>										<b>65,298,177,866,394,800.00</b>	<b>0,481,097,762</b>	<b>14 623 876 411.00</b>