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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 28/08/2014	Any day expiry		10.64940	10.64940		10.64100	10.64100		9.09	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry		10.65360	10.65360		10.64480	10.64480		8.19	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry	10.60	Call	71.60670	0.07161	70.06470	0.07006	71.607	8.81	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.65360	10.65360		10.64610	10.64610		8.62	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	156.58240	0.15658	164.83370	0.16483	156.582	10.98	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	4.06690	0.00407	4.34300	0.00434	4.067	12.55	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	250.46690	0.25047	258.24300	0.25824	250.467	12.55	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry		10.65730	10.65730		10.65140	10.65140		9.18	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	40.39930	0.04040	40.70410	0.04070	40.399	10.06	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.66940	10.66940		10.66500	10.66500		9.49	505,185,420.60	47,349	652,783.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02520	0.00003	0.01550	0.00002	0.025	24.44	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02770	0.00003	0.01750	0.00002	0.028	23.50	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.02840	0.00003	0.01810	0.00002	0.028	23.27	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.03210	0.00003	0.02120	0.00002	0.032	22.11	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.30860	0.00031	0.25450	0.00025	0.309	14.34	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	1.58900	0.00159	1.30410	0.00130	1.589	13.39	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.24390	0.00324	2.68590	0.00269	3.244	12.95	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	5.62430	0.00562	5.05600	0.00506	5.624	12.39	0.00	0	6,220.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.97820		0.00598		5.41840	0.00542	5.978	12.32	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	6.35400		0.00635		5.80510	0.00581	6.354	12.26	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	7.17740		0.00718		6.65900	0.00666	7.177	12.14	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	8.10560		0.00811		7.63030	0.00763	8.106	12.01	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	10.97260		0.01097		10.67380	0.01067	10.973	11.70	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	17.71740		0.01772		17.96900	0.01797	17.717	11.19	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	289.34370		0.28934	285.39610	0.28540	289.344	11.07	11.07	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	19.94370		0.01994	20.39610	0.02040	19.944	11.07	11.07	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	31.77110		0.03177	33.32170	0.03332	31.771	10.56	10.56	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	205.00890		0.20501	202.50850	0.20251	205.009	10.44	10.44	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	35.60890		0.03561	37.50850	0.03751	35.609	10.44	10.44	17,804.45	500	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	197.08310		0.19708	194.76780	0.19477	197.083	10.37	10.37	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	39.86560		0.03987	42.14310	0.04214	39.866	10.31	10.31	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	47.11510		0.04712	50.00520	0.05001	47.115	10.12	10.12	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	151.97760		0.15198	150.90320	0.15090	151.978	10.00	10.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	52.57760		0.05258	55.90320	0.05590	52.578	10.00	10.00	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	58.58860		0.05859	62.36320	0.06236	58.589	9.87	9.87	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	131.21030		0.13121	130.81460	0.13081	131.210	9.81	9.81	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	61.81030		0.06181	65.81460	0.06581	61.810	9.81	9.81	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	118.11140		0.11811	118.17800	0.11818	118.111	9.68	9.68	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	80.27230		0.08027	85.42540	0.08543	80.272	9.49	9.49	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	90.73820		0.09074	91.45160	0.09145	90.738	9.63	9.63	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	115.53560		0.11554	120.50040	0.12050	115.536	9.91	9.91	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	67.99840		0.06800	68.46330	0.06846	67.998	10.05	10.05	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	61.65490		0.06165	62.00940	0.06201	61.655	10.19	10.19	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	48.13630		0.04814	48.19530	0.04820	48.136	10.53	10.53	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	43.56630		0.04357	43.50750	0.04351	43.566	10.67	10.67	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	194.16630		0.19417	198.50750	0.19851	194.166	10.67	10.67	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	202.04190		0.20204	206.32610	0.20633	202.042	10.74	10.74	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	39.41970		0.03942	39.24750	0.03925	39.420	10.81	10.81	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	33.91760		0.03392	33.58960	0.03359	33.918	11.02	11.02	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	30.68240		0.03068	30.25930	0.03026	30.682	11.16	11.16	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	29.18260		0.02918	28.71570	0.02872	29.183	11.23	11.23	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	25.11480		0.02511	24.53030	0.02453	25.115	11.44	11.44	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	17.73530		0.01774	16.95770	0.01696	17.735	11.93	11.93	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	348.33530		0.34834	351.95770	0.35196	348.335	11.93	11.93	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	10.89860		0.01090	10.01730	0.01002	10.899	12.62	12.62	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	10.38940		0.01039	9.50650	0.00951	10.389	12.69	12.69	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	5.45650		0.00546	4.68470	0.00468	5.456	13.68	13.68	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	3.56520		0.00357	2.93830	0.00294	3.565	14.40	14.40	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	2.90880		0.00291	2.34650	0.00235	2.909	14.76	14.76	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	2.21090		0.00221	1.72920	0.00173	2.211	15.27	15.27	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	2.04880		0.00205	1.58810	0.00159	2.049	15.42	15.42	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	1.97300		0.00197	1.52250	0.00152	1.973	15.49	15.49	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	832.57300		0.83257	836.52250	0.83652	832.573	15.49	15.49	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	1.90050		0.00190	1.46000	0.00146	1.901	15.56	15.56	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.60610		0.00061	0.43840	0.00044	0.606	18.00	18.00	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.39430		0.00039	0.29490	0.00029	0.394	19.06	19.06	0.00	0	35,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,330.99430	1.33099	1,335.29490	1.33529	1,330.994	19.06	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.20280	0.00020	0.16240	0.00016	0.203	20.97	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.17060	0.00017	0.13960	0.00014	0.171	21.54	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.15710	0.00016	0.12990	0.00013	0.157	21.82	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.14220	0.00014	0.11920	0.00012	0.142	22.18	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.08290	0.00008	0.07560	0.00008	0.083	24.37	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.68140	10.68140	10.67870	10.67870		9.83	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.68830	10.68830	10.68650	10.68650		9.93	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	190.36180	0.19036	194.88140	0.19488	190.362	10.49	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.20720	0.00021	0.17450	0.00017	0.207	23.28	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.69350	10.69350	10.69240	10.69240		9.84	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00900	0.00001	0.00810	0.00001	0.009	22.30	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	48.96680	0.04897	51.56120	0.05156	48.967	11.33	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.69520	10.69520	10.69430	10.69430		9.87	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.70930	10.70930	10.70860	10.70860		9.97	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	131.20390	0.13120	133.02820	0.13303	131.204	10.18	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.74670	10.74670	10.74610	10.74610		10.22	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.06020	0.00006	0.00410	0.00000	0.060	18.40	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	213.02870	0.21303	213.72170	0.21372	213.029	10.45	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	59.23900	0.05924	59.41100	0.05941	59.239	12.59	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.96730	0.00097	0.94930	0.00095	0.967	19.27	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.75740	10.75740	10.75700	10.75700		10.22	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	16.40240	0.01640	15.32650	0.01533	16.402	9.57	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	20.80490	0.02080	20.77690	0.02078	20.805	15.45	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.75930	10.75930	10.75880	10.75880		10.24	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	195.68600	0.19569	196.25990	0.19626	195.686	10.24	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	77.13100	0.07713	77.70570	0.07771	77.131	12.32	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.79610	10.79610	10.79540	10.79540		10.42	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	223.56490	0.22356	225.46530	0.22547	223.565	10.42	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.08560	0.00209	2.13120	0.00213	2.086	18.60	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.80160	10.80160	10.80090	10.80090		10.43	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.27350	0.00027	0.27750	0.00028	0.274	17.27	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	106.14350	0.10614	107.57670	0.10758	106.144	12.41	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.82430	10.82430	10.82380	10.82380		10.55	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.82630	10.82630	10.82580	10.82580		10.75	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.82820	10.82820	10.82770	10.82770		10.76	235,599,975.60	21,758	147,419.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.26790	0.00227	2.33650	0.00234	2.268	13.77	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	4.20820	0.00421	4.30330	0.00430	4.208	12.10	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	8.62470	0.00862	8.76950	0.00877	8.625	10.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	12.41500	0.01242	12.65250	0.01265	12.415	10.40	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	18.92000	0.01892	19.31790	0.01932	18.920	10.21	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	754.71650	0.75472	754.79620	0.75480	754.716	10.04	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	26.51650	0.02652	27.09620	0.02710	26.517	10.04	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	578.31330	0.57831	578.90480	0.57890	578.313	9.71	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	58.73710	0.05874	59.95010	0.05995	58.737	9.79	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	61.04320	0.06104	62.28820	0.06229	61.043	9.81	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	63.41280	0.06341	64.68990	0.06469	63.413	9.83	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	68.33800	0.06834	69.67820	0.06968	68.338	9.87	0.00	0	500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	73.51920	0.07352	74.92090	0.07492	73.519	9.90	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	84.65910	0.08466	86.18730	0.08619	84.659	9.98	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	87.60760	0.08761	89.16830	0.08917	87.608	10.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	100.07850	0.10008	101.76250	0.10176	100.079	10.08	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	103.36610	0.10337	105.08010	0.10508	103.366	10.09	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	110.14460	0.11014	111.92190	0.11192	110.145	10.13	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	120.82950	0.12083	122.69610	0.12270	120.830	10.19	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	140.02440	0.14002	142.03470	0.14203	140.024	10.28	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	152.37440	0.15237	154.46620	0.15447	152.374	10.34	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	183.61550	0.18362	185.88410	0.18588	183.615	10.47	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	296.23380	0.29623	298.07030	0.29807	296.234	10.53	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	291.17400	0.29117	293.03600	0.29304	291.174	10.55	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	271.61290	0.27161	273.55520	0.27356	271.613	10.63	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	262.23160	0.26223	264.20960	0.26421	262.232	10.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	244.90950	0.24491	247.42550	0.24743	244.910	10.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	248.64630	0.24865	250.67810	0.25068	248.646	10.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	239.90880	0.23991	241.97280	0.24197	239.909	10.76	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	236.15750	0.23616	238.21930	0.23822	236.158	10.80	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	221.76500	0.22177	223.81240	0.22381	221.765	10.96	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	313.39200	0.31339	315.92340	0.31592	313.392	11.09	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	326.89510	0.32690	329.41350	0.32941	326.895	11.17	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	189.79210	0.18979	191.77100	0.19177	189.792	11.38	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	361.59210	0.36159	364.07100	0.36407	361.592	11.38	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	173.09590	0.17310	175.01670	0.17502	173.096	11.63	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	434.69500	0.43469	437.07160	0.43707	434.695	11.79	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	151.10750	0.15111	152.92470	0.15292	151.108	12.00	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	512.10840	0.51211	514.36240	0.51436	512.108	12.21	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	114.64620	0.11465	116.21530	0.11622	114.646	12.79	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	105.42800	0.10543	106.91420	0.10691	105.428	13.03	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	92.15200	0.09215	93.49850	0.09350	92.152	13.45	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	79.94460	0.07994	81.14530	0.08115	79.945	13.92	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	77.95790	0.07796	79.13350	0.07913	77.958	14.00	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	76.99000	0.07699	78.15230	0.07815	76.990	14.04	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	50.37920	0.05038	51.16450	0.05116	50.379	15.52	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	49.75810	0.04976	50.53660	0.05054	49.758	15.55	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	44.58270	0.04458	45.29320	0.04529	44.583	15.86	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	35.72650	0.03573	36.31450	0.03631	35.727	16.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	35.32640	0.03533	35.90920	0.03591	35.326	16.54	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	17.66720	0.01767	17.96320	0.01796	17.667	18.94	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	15.40890	0.01541	15.68020	0.01568	15.409	18.86	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	10.01420	0.01001	10.21880	0.01022	10.014	18.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	9.52930	0.00953	9.72670	0.00973	9.529	18.57	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.11720	0.00012	0.12350	0.00012	0.117	17.38	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.83400	10.83400	10.83340	10.83340		10.75	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	234.65040	0.23465	237.19010	0.23719	234.650	10.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.30710	0.00231	2.37670	0.00238	2.307	17.66	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.84930	10.84930	10.84870	10.84870		10.78	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.77380	0.00077	0.80910	0.00081	0.774	17.08	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	159.38100	0.15938	161.22940	0.16123	159.381	12.17	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.91850	10.91850	10.91740	10.91740		11.05	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.65040	0.00165	1.73300	0.00173	1.650	16.50	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	249.02120	0.24902	252.07110	0.25207	249.021	10.86	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	223.81880	0.22382	225.86900	0.22587	223.819	12.14	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	30.76920	0.03077	32.04780	0.03205	30.769	23.62	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.97240	10.97240	10.97090	10.97090		11.22	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	254.50160	0.25450	257.96210	0.25796	254.502	10.91	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	41.69670	0.04170	43.59690	0.04360	41.697	23.75	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.97430	10.97430	10.97280	10.97280		11.21	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.69010	0.00269	2.84310	0.00284	2.690	16.25	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	289.42050	0.28942	291.76800	0.29177	289.420	11.90	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.00920	11.00920	11.00730	11.00730		11.47	55,266,184.00	5,020	39,252.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	56.54450	0.05654	58.64110	0.05864	56.544	10.58	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	91.16060	0.09116	93.52780	0.09353	91.161	10.37	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	138.37410	0.13837	140.95730	0.14096	138.374	10.38	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	235.96470	0.23596	238.92230	0.23892	235.965	10.91	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	255.07380	0.25507	258.07150	0.25807	255.074	11.00	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	311.63230	0.31163	314.70740	0.31471	311.632	11.24	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	152.46730	0.15247	153.90850	0.15391	152.467	14.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	96.89070	0.09689	98.28350	0.09828	96.891	16.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	73.55920	0.07356	74.88040	0.07488	73.559	17.82	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	62.97090	0.06297	65.36130	0.06536	62.971	23.00	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.03070	11.03070	11.02830	11.02830		11.68	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	263.07580	0.26308	265.78430	0.26578	263.076	11.09	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	44.30350	0.04430	46.31210	0.04631	44.304	23.38	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.09300	11.09300	11.08960	11.08960		11.87	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	267.77130	0.26777	269.62560	0.26963	267.771	11.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	50.39320	0.05039	52.43380	0.05243	50.393	23.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.14950	11.14950	11.14520	11.14520		12.04	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	270.57550	0.27058	271.73310	0.27173	270.575	11.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	50.25110	0.05025	51.96400	0.05196	50.251	22.73	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.18100	11.18100	11.17620	11.17620		12.21	0.00	0	19,148.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	420.77250	0.42077	423.30580	0.42331	420.773	11.91	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.20870	11.20870	11.20350	11.20350		12.24	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	275.11540	0.27512	277.50920	0.27751	275.115	11.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	51.74270	0.05174	53.43710	0.05344	51.743	22.70	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.27420	11.27420	11.26760	11.26760		12.41	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	278.08470	0.27808	281.44920	0.28145	278.085	11.34	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	61.48710	0.06149	63.39480	0.06339	61.487	22.82	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.33170	11.33170	11.32400	11.32400		11.03	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	279.09040	0.27909	283.18320	0.28318	279.090	11.36	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	33.40690	0.03341	65.12550	0.06513	33.407	20.20	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.36990	11.36990	11.36260	11.36260		12.69	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	199.93470	0.19993	203.26640	0.20327	199.935	11.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	981.82500	0.98183	978.00380	0.97800	981.825	11.31	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	410.84830	0.41085	411.67560	0.41168	410.848	14.27	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	246.61900	0.24662	248.31980	0.24832	246.619	16.75	0.00	0	18,946.00

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 28/09/2015	Any day expiry			11.40050		11.40050		11.39340	11.39340		12.83	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	282.44200		0.28244		286.53890	0.28654	282.442	11.49	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	64.44500		0.06444		66.15950	0.06616	64.445	22.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.46620		11.46620		11.45940	11.45940		12.99	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	286.42120		0.28642		290.25910	0.29026	286.421	11.63	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	72.12350		0.07212		74.15900	0.07416	72.124	22.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.52750		11.52750		11.52090	11.52090		13.23	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	288.27670		0.28828		292.30700	0.29231	288.277	11.71	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	66.41920		0.06642		67.26730	0.06727	66.419	22.10	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.56250		11.56250		11.55610	11.55610		13.23	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	933.53350		0.93353		931.09720	0.93110	933.534	11.99	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.58440		11.58440		11.57810	11.57810		13.33	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	289.09440		0.28909		292.43500	0.29244	289.094	11.77	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.86110		0.06386		65.94440	0.06594	63.861	22.05	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.66940		10.66940		10.66500	10.66500		9.49	640,164.00	60	1,265.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.82820		10.82820		10.82770	10.82770		10.76	0.00	0	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,135.89260		0.30136		30,317.40740	0.30317	30,135.893	10.51	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.00920		11.00920		11.00730	11.00730		11.47	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.68950		17.68950		17.68900	17.68900		9.22	48,557,677.50	2,745	64,535.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	1.04540		0.00105		1.24950	0.00125	1.045	12.67	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	23.67240		0.02367		26.82600	0.02683	23.672	10.63	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	43.30350		0.04330		48.23470	0.04823	43.304	10.21	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	108.01990		0.10802		116.11930	0.11612	108.020	9.50	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	127.58560		0.12759		136.13830	0.13614	127.586	9.36	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	2.55270		0.00255		3.28460	0.00328	2.553	14.46	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.96960		0.00097		1.27020	0.00127	0.970	16.32	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.87910		0.00088		1.15070	0.00115	0.879	16.46	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.50610		0.00051		0.65430	0.00065	0.506	17.19	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.93870		17.93870		17.94440	17.94440		10.54	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	793.59550		0.79360		794.89190	0.79489	793.596	11.73	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.06440		18.06440		18.06890	18.06890		10.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	594.17220		0.59417		595.15470	0.59515	594.172	11.13	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	787.65270		0.78765		788.33080	0.78833	787.653	11.68	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	884.07610		0.88408		884.59510	0.88460	884.076	11.94	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	48.75040		0.04875		49.91690	0.04992	48.750	15.36	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	30.59720		0.03060		31.20340	0.03120	30.597	16.18	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	30.51910		0.03052		31.13190	0.03113	30.519	16.24	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.21770		18.21770		18.22100	18.22100		11.24	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.47840		18.47840		18.47670	18.47670		12.11	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10281		0.10281		0.10261	0.10261		9.20	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10442		0.10442		0.10425	0.10425		10.76	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10627		0.10627		0.10608	0.10608		12.35	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.05600		14.05600		14.08150	14.08150		9.38	14,210,616.00	1,011	65,166.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	8.38170		0.00838		7.32070	0.00732	8.382	10.78	0.00	0	21,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	46.27170		0.04627		43.43990	0.04344	46.272	9.93	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	92.39890		0.09240		87.53790	0.08754	92.399	9.52	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	311.77210		0.31177		293.75070	0.29375	311.772	10.49	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.14610		0.00015		0.17730	0.00018	0.146	16.19	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.02340		0.00002		0.02920	0.00003	0.023	18.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.27340		14.27340		14.30440	14.30440		10.33	7,878,916.80	552	15,709.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	52.94520		0.05295		46.61760	0.04662	52.945	9.68	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	102.27000		0.10227		92.70520	0.09271	102.270	9.82	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	33.51760		0.03352		31.58580	0.03159	33.518	15.83	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.52140		14.52140		14.55050	14.55050		11.06	8,712,840.00	600	7,650.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.76100		14.76100		14.78650	14.78650		11.71	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			520.18700		520.18700		521.86200	521.86200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			528.48900		528.48900		530.19600	530.19600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			537.69500		537.69500		539.44700	539.44700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			439.16400		439.16400		440.01600	440.01600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.17300		446.17300		447.04200	447.04200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			519.04100		519.04100		520.54200	520.54200			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			527.32500		527.32500		528.85500	528.85500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			472.29400		472.29400		473.52400	473.52400			85,012,920.00	18	585.00
ALBI	On 05/02/2015	Index Future			479.83200		479.83200		481.08600	481.08600			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			488.19000		488.19000		489.48000	489.48000			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96650		9.96650		9.94950	9.94950		8.21	4,983,250.00	500	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05200		10.05200		10.03610	10.03610		9.37	2,513,000.00	250	11,688.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	29.50270		0.02950		34.53470	0.03453	29.503	9.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	98.46600		0.09847		111.90910	0.11191	98.466	9.36	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	203.52670		0.20353		206.66790	0.20667	203.527	9.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	44.47400		0.04447		46.63580	0.04664	44.474	11.40	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	39.78200		0.03978		41.72590	0.04173	39.782	11.53	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.15420		10.15420		10.13720	10.13720		10.45	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.25360		10.25360		10.23360	10.23360		11.04	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.82320		9.82320		9.78700	9.78700		7.57	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.94840		9.94840		9.91460	9.91460		9.75	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			8.11550		8.11550		-6.89610	-6.89610			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			640.43860		640.43860		635.94000	635.94000			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			727.80000		727.80000		722.71480	722.71480			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			217.62330		217.62330		-212.08270	-212.08270			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		568.77480	568.77480		565.19310	565.19310			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		13.53500	13.53500		15.88960	15.88960			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		28.36070	28.36070		30.73470	30.73470			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.66090	11.66090		11.66570	11.66570		9.84	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.84740	11.84740		11.85530	11.85530		10.90	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.06310	12.06310		12.06680	12.06680		11.64	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73310	1.73310		1.73420	1.73420		9.60	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74850	1.74850		1.75060	1.75060		10.08	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.54638	124.54638		124.11525	124.11525			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.54959	126.54959		126.11276	126.11276			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		9.46372	84.04598		9.40832	84.46661			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.54848	85.38754		9.49121	85.81572			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.61627	83.08581		9.55692	83.52391			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		470.56700	470.56700		471.75300	471.75300			9,411,340.00	2	394.00
GOVI	On 05/02/2015	GOVI		478.07700	478.07700		479.28700	479.28700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		486.40500	486.40500		487.65000	487.65000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.14514	118.14514		117.92781	117.92781			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.89129	118.89129		118.67150	118.67150			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/11/2014	Bond Future		122.67363	122.67363		122.67696	122.67696			0.00	0	1,804.00
I2038	On 05/02/2015	Bond Future		123.34820	123.34820		123.35288	123.35288			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		123.70758	123.70758		122.59971	122.59971			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.69706	125.69706		124.57268	124.57268			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		132.33755	132.33755		131.04203	131.04203			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future		133.02120	133.02120		131.70627	131.70627			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		219.94500	219.94500		219.45200	219.45200			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future		223.48200	223.48200		222.98300	222.98300			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		227.40100	227.40100		226.90000	226.90000			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		595.73500	595.73500		594.36600	594.36600			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		605.21800	605.21800		603.82900	603.82900			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.75491	144.75491		144.59630	144.59630			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.10000	93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.18000	93.82000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.21000	93.79000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.28000	93.72000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.33000	93.67000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.39000	93.61000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.45000	93.55000		6.39000	93.61000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.59000	93.41000		6.52000	93.48000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.74000	93.26000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.90000	93.10000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.05000	92.95000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.20000	92.80000		7.10000	92.90000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.31740	1.31740		1.32030	1.32030			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.31820	1.31820		1.32110	1.32110			0.00	0	0.00
R157	On 06/11/2014	Bond Future		6.74871	107.54240		6.65028	107.62559		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		6.90527	109.25906		6.76076	109.34466		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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 06/11/2014	Bond Future			8.06968		122.64658		8.01893	123.08389		8.86	58,870,358.40	480	47,697.00
R186	On 06/11/2014	Bond Future	7.70	Call	686.90000		0.68690		0.00000	0.00000	686.900	8.65	1,373,800.00	2,000	1,000.00
R186	On 06/11/2014	Bond Future	7.80	Call	933.54000		0.93354	1,091.33000	1.09133		933.540	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,596.27000		1.59627	1,817.56000	1.81756		1,596.270	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,025.52000		3.02552	3,336.45000	3.33645		3,025.520	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,068.51000		1.06851	942.13000	0.94213	1,068.510		8.88	74,795.70	70	70.00
R186	On 06/11/2014	Bond Future	8.45	Put	705.19000		0.70519	614.97000	0.61497	705.190		8.95	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	608.87000		0.60887	529.06000	0.52906	608.870		8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	556.37000		0.55637	482.41000	0.48241	556.370		8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	448.27000		0.44827	386.76000	0.38676	448.270		9.01	62,757.80	140	30.00
R186	On 06/11/2014	Bond Future	9.17	Put	57.70000		0.05770	48.04000	0.04804	57.700		9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.12579		119.30780	8.07307	119.75323			9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	702.07000		0.70207	637.09000	0.63709	702.070		9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.16414		121.38948	8.10909	121.84614			9.54	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.78051		288.78051	288.13829	288.13829				0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.42283		287.42283	286.77302	286.77302				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			232.21998		232.21998	232.22703	232.22703				0.00	0	47,047.00
R202	On 05/02/2015	Bond Future			232.76664		232.76664	232.77569	232.77569				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.84422		100.95664	7.79846	101.23159			7.43	620,681,422.72	6,148	8,834.00
R2023	On 05/02/2015	Bond Future			7.90581		102.56787	7.85789	102.84820			7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.94027		100.42835	7.88979	100.71645			8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.94792		102.35998	7.89571	102.65077			7.69	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	962.13000		0.96213	906.67000	0.90667	962.130		8.01	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.85421		104.83429	6.77935	105.02926			2.61	254,747,324.70	2,430	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	456.38000		0.45638	561.60000	0.56160	456.380		2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	657.91000		0.65791	785.89000	0.78589	657.910		2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.90363		106.50760	6.82018	106.70673			2.56	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,003.57000		2.00357	2,175.61000	2.17561	2,003.570		2.62	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.88377		104.19491	6.78918	104.40053			2.52	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/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	8.54097		97.65817		8.51605	97.86175			16,113,598.05	165	4,188.00
R2030	On 05/02/2015	Bond Future	8.60094		95.20991		8.57512	95.41767			0.00	0	0.00
R2030	On 07/05/2015	Bond Future	8.64811		96.87194		8.62113	97.08615			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	8.74857		99.93922		8.71856	100.22624			12,792,220.16	128	6,708.00
R2037	On 05/02/2015	Bond Future	8.80615		97.27687		8.77517	97.56944			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future	8.85234		98.97508		8.82018	99.27563			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	7.17422		106.00813		7.12736	106.17552		3.78	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	40.69000	0.04069	33.81000	0.03381	40.690	3.89	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future	7.22865		103.66479		7.17793	103.83590		3.93	0.00	0	0.00
R204	On 07/05/2015	Bond Future	7.24389		105.47317		7.18816	105.65024		3.86	0.00	0	0.00
R204	On 06/08/2015	Bond Future	7.20373		103.46025		7.14423	103.63776		3.69	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	370.78000	0.37078	342.30000	0.34230	370.780	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future	8.81161		101.78288		8.78159	102.09534			10,178,288.00	100	1,873.00
R2044	On 05/02/2015	Bond Future	8.86695		99.02465		8.83599	99.34311			0.00	0	0.00
R2044	On 07/05/2015	Bond Future	8.91151		100.75354		8.87943	101.08042			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	8.80758		101.10109		8.77757	101.42174			23,859,857.24	236	26,250.00
R2048	On 05/02/2015	Bond Future	8.86436		102.71466		8.83341	103.04139			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future	8.90511		100.07112		8.87308	100.40634			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	7.42850		101.57364		7.37691	101.79143		4.91	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future	7.48630		99.55346		7.43130	99.77575		5.17	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.51720		101.29048		7.45795	101.51951		5.14	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,156.55000	2.15655	2,295.89000	2.29589	2,156.550	5.14	0.00	0	66.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.60891		96.48692		7.56287	96.71071		6.10	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	56.44000	0.05644	47.80000	0.04780	56.440	6.26	0.00	0	1,520.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 05/02/2015	Bond Future			7.66806		98.02718		7.61947	98.25549		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.70000		96.33467		7.64825	96.56977		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.69847		98.18844		7.64455	98.42529		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	662.56000		0.66256		620.33000	0.62033	662.560	6.32	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.67123		77.33264		8.63612	77.61050		13.78	51,658,203.52	668	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,238.04000		1.23804		1,363.76000	1.36376	1,238.040	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,161.97000		2.16197		2,335.12000	2.33512	2,161.970	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,105.88000		3.10588		3,312.15000	3.31215	3,105.880	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,366.32000		3.36632		3,579.81000	3.57981	3,366.320	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,635.91000		3.63591		3,856.14000	3.85614	3,635.910	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	418.15000		0.41815		382.71000	0.38271	418.150	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	192.10000		0.19210		174.52000	0.17452	192.100	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	147.26000		0.14726		133.51000	0.13351	147.260	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	39.01000		0.03901		35.11000	0.03511	39.010	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	32.22000		0.03222		28.97000	0.02897	32.220	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	26.13000		0.02613		23.47000	0.02347	26.130	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.72533		78.56720		8.68917	78.85025		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.76593		76.78752		8.72852	77.07778		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.79133		78.26585		8.75324	78.55947		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,535.95000		1.53595		1,478.54000	1.47854	1,535.950	15.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.46079		173.46079		172.86538	172.86538			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.25044		176.25044		175.64713	175.64713			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			132.23094		132.23094		132.11439	132.11439			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.75561		132.75561		132.63849	132.63849			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.44656		137.44656		137.17479	137.17479			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.89880		137.89880		137.62394	137.62394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212		On 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		8.55076	87.87086	8.52586	88.06676		11.99	11,862,566.10	135	29,178.00
R213		On 05/02/2015	Bond Future		8.61078	89.27330	8.58502	89.47316		12.52	0.00	0	0.00
R213		On 07/05/2015	Bond Future		8.65233	87.28209	8.62550	87.48792		13.18	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 06/11/2014	Bond Future		8.74124	78.33818	8.71124	78.58763		14.39	188,951,690.16	2,412	6,057.00
R214	9.20	Call		4,292.12000	4.29212	4,499.35000	4.49935		4,292.120	14.53	0.00	0	2,500.00
R214	9.80	Put		100.22000	0.10022	92.55000	0.09255		100.220	14.94	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		8.79619	79.58843	8.76528	79.84261		15.06	0.00	0	0.00
R214		On 07/05/2015	Bond Future		8.83522	77.68184	8.80324	77.94275		15.91	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future		20,658.93000	20,658.93000	20,672.12000	20,672.12000			0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future		4.92190	4.92190	4.93620	4.93620		5.26	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		4.89800	4.89800	4.91230	4.91230		7.69	0.00	0	0.00

**Total for Derivatives :** **2,229,216,991.50**    **95,477**    **3 714 819.00**

**i-Bonds**

AA02		On 28/03/2016	Spot Bond		0.00000	101.09304		101.07516			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.16000	104.73398	7.14500	104.72412			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	101.34438		101.32406			0.00	0	1,000,000,000.00
AA05		On 22/03/2019	Spot Bond		8.31000	107.70125	8.26500	107.84921			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	100.95255		100.93194			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond		9.02500	105.89065	8.98000	106.08937			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond		0.00000	100.17318		100.15081			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond		0.00000	100.25999		100.23751			0.00	50,000,000	50,000,000.00
AB013		On 21/11/2018	Spot Bond		9.17500	99.30013	9.13000	99.42786			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		7.28000	103.93945	7.26500	103.92755			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond		0.00000	100.62206		100.59961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond		8.40000	107.79651		8.33000	107.94177			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.46000	138.99888		1.50000	138.97772			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.36000	271.21472		2.36000	271.21472			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.78403			100.76573			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	102.13444			102.11604			0.00	0	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.52571			101.50540			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.58885			101.56772			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.63080			101.60911			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.08655			101.06823			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.98602			101.14376			0.00	3,000,000,000	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	101.01224			100.99281			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.03000	131.53355		3.06000	131.49034			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.21000	119.41333		4.25000	119.29473			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.96000	103.84106		5.00000	103.68432			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	64.65367		100.00000	66.01232			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	171.81747		2.10000	171.48524			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.92850		2.76000	161.90158			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.10000	173.72304		2.13000	173.29645			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.56289		1.82000	184.53690			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.75125	77.51912		7.75125	77.51912			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.75125	77.51912		7.75125	77.51912			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	101.47154			101.45014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond		0.00000	93.21000			93.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.04333			101.04333			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.94438			100.92438			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.18500	102.16282		7.10500	102.16747			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.24157			101.24157			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.45000	112.18774		7.43500	112.18083			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.97609			100.95454			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.63000	106.76081		2.63000	106.76081			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49000	158.91605		2.49000	158.91605			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.42000	210.36694		2.42000	210.36694			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.35500	90.75354		9.35500	90.75354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.83977			102.83977			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		101.15000			101.15000			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		108.25809		9.63000	108.23027			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.37500		110.14971		9.37500	110.14971			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68500		93.28549		8.68500	93.28549			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.47000		109.42894		9.47000	109.42894			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.81458			99.79379			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.66421			100.66421			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.95000		110.38601		7.88000	110.58317			7,155,000,000.00	900,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.73500		107.17686		8.69000	107.37927			0.00	0	500,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	7.11000	103.53842		7.09500	103.52845			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.64500	100.07963		8.59500	100.27697			6,051,500,000.00	700,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.64500	93.85161		9.59500	94.16523			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.81000	106.52032		7.79500	106.51990			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	275.09038		2.17000	275.09038			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	128.92292		1.44000	128.92292			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	131.09415		2.10000	131.09415			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00494		100.00000	0.00492			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.83931		100.00000	65.67981			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.61000	108.05566		11.59500	108.03701			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.35082			100.32310			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.21017		100.00000	4.19997			0.00	0	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.35954			100.33114			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.48279			100.44488			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.09454		100.00000	25.03375			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.34210			100.31506			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.91952		11.00000	64.91952			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.09454		100.00000	25.03375			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.68727			101.66373			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.85476			101.82891			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.61258			101.59007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	101.66305			101.63984			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.68525			101.66174			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.69119			100.69119			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.69119			100.69119			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.69541			100.69541			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.81696			101.79556			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.69541			100.69541			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.68697			100.68697			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	91.13669			91.13669			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.80074			101.78146			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.42624			101.40451			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.63280			101.61000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.68302			101.65953			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.70316			101.67940			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.66281			101.63961			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.57223			101.55027			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	105.66729		9.11500	105.66729			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.78820			100.76544			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.46093			101.44001			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	84.95571			84.95571			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	166.20601			166.20601			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	166.28626			166.28626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	101.61250			101.58998			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.56204			101.54021			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.54993			101.52827			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.62042			102.60132			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.99991			99.97928			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.61873			102.59966			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.27432			101.27432			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.23108			101.23108			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00948			100.00948			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.61392			100.61392			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	103.01554			102.99660			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.61857			101.59597			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.81891			102.79905			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.42494			101.40500			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.39058			101.37111			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.45728			101.43689			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.58244			101.56034			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.51175			101.49061			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.43101			101.41098			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.45324			101.43290			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.60329		10.23000	104.57493			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.47528			101.45465			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.44111			101.42094			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	120.91201			120.91201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	9.25000	104.04766		9.20500	104.19582			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.57631			101.55429			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.26285		1.75000	115.26285			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.71651			101.69753			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.45507			101.43471			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.52519			101.52519			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.57473			101.57473			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.47563			101.47563			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.56483			101.56483			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.17031			100.17031			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.94927			100.94927			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.38226			103.36389			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.45779			101.45779			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.70626			102.70626			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.56483			101.56483			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.54091			101.51938			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.62655			101.60384			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.65278			101.62971			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.99411			101.97545			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.27231			102.25359			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.65892			101.63577			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.65892			101.63577			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.73318			101.73318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	101.53510			101.53510			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.75801			101.73349			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.89387			103.89387			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.73318			101.73318			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.03544			94.03544			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.69325			101.66963			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.65397			101.65397			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.88903			118.88903			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.73235			119.73235			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.43597			101.43597			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.42209			101.42209			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.24582			100.22619			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.45977			101.45977			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.43638			98.43638			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.52519			101.52519			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.43796			101.43796			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.43597			101.43597			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.59435			101.57209			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.43376			100.41253			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.72051			100.69767			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.69849			100.67633			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	101.68856			101.68856			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.91908		100.00000	13.88536			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.21285			100.21285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.23470			100.23470			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.24923			100.24923			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.92412			100.90338			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.01767			100.99488			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.14227			101.11674			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.87094			100.87094			0.00	385,681,676	192,840,838.00
AHF3A2		On 18/04/2016	Spot Bond	7.73500	100.69934		7.66500	100.78261			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	101.12535			101.12535			0.00	423,646,330	211,823,165.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	101.31134			101.31134			0.00	442,417,428	221,208,714.00
AIR01		On 15/03/2019	Spot Bond	8.23000	105.28400		8.18500	105.43006			4,115,000,000.00	500,000	500,000.00
AIR02		On 30/04/2023	Spot Bond	9.12000	119.06240		9.07000	119.35828			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	94.62029		100.00000	94.38314			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.26000	104.88808		7.24500	104.88972			0.00	0	0.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	89.24185		100.00000	89.02937			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.14000	103.08676		9.09500	103.34993			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.42499		100.00000	15.39085			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.90000	103.36792		9.87500	103.53966			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.71000	164.27607		2.74000	163.71888			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	101.82063			101.82063			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	99.87055			99.87055			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	99.89277			99.87473			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.91596			100.91596			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	101.46920			101.46920			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.11127			100.11127			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.33901			101.33901			0.00	0	100,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.47563			101.47563			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.92390			101.92390			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.80378			99.80378			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	102.88500			102.88500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	99.82606			99.82606			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	97.79355			97.79355			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	290.56743		2.67000	290.56743			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	96.03545			96.03545			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	98.73325			98.73325			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.74116			98.74116			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000	13.44962		100.00000	13.43469			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.81300			101.53724			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	101.33679			101.33679			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.31695			101.31695			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.30192			101.28123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.72000	107.75106		8.67500	107.88139			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.26033			101.24189			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.73416			101.71484			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.07707			101.05794			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.51282			100.49459			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.17912			100.15971			0.00	15,000,000,000	7,500,000,000.00
BAW19	On 05/12/2020	Spot Bond		9.30500	103.48676		9.26000	103.67296			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.41500	109.21084		7.40000	109.20501			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	36.77172		100.00000	36.61002			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.41066			101.38699			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.28425			101.26264			0.00	0	10,000,000.00
BAW7	On 02/10/2014	Spot Bond		7.62500	103.71500		7.54500	103.70048			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.55000	107.83830		8.48000	108.00462			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.93295	103.44856		10.93295	103.44856			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.03199	102.21918		11.03199	102.21918			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05130	102.19095		11.05130	102.19095			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.83245			101.80283			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.07062	102.14220		11.07062	102.14220			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.61259	102.48045		11.61259	102.48045			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.87597			101.84566			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.87597			101.84566			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.87604			101.84573			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.18295	101.74966		11.18295	101.74966			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond		11.13946	102.25708		11.13946	102.25708			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.03199	102.21918		11.03199	102.21918			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99355	102.47076		10.99355	102.47076			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.13335	102.03849		10.13335	102.03849			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.78028			101.75149			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.73642			101.73642			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.73642			101.73642			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.64299			101.64299			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.93033			99.93033			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04576	101.07686		11.04576	101.07686			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.28000	101.43548		11.28000	101.43548			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.68546			101.68546			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.20500	99.22048		11.20500	99.22048			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.93027			99.93027			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.61504			101.58887			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.58294		9.28000	101.58294			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.71094			101.71094			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.07500	98.94992		11.07500	98.94992			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.65998			101.65998			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.70245			101.70245			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.70245			101.70245			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.80324			99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.63959			101.63959			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.74519			101.71695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA40		On 30/09/2014	Spot Bond	0.00000	101.39537			101.37661			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.93034			99.93034			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	101.74519			101.71695			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	101.64298			101.64298			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	101.68462			101.65736			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	101.74528			101.71704			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	101.25802			101.23751			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.93295	103.94587		13.93295	103.94587			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.06724	103.20154		15.06724	103.20154			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	13.93088	102.81092		13.93088	102.81092			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	102.25306			102.25306			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	102.25306			102.25306			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	102.25306			102.25306			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	102.33752			102.33752			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	101.95693			101.95693			0.00	0	0.00
BAYC1U		On 31/12/2016	Spot Bond	100.00000	19.90542		100.00000	19.86765			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	21.82855		100.00000	21.77568			0.00	0	0.00
BAYD2U		On 30/06/2035	Spot Bond	100.00000	19.86644		100.00000	19.81831			0.00	0	0.00
BAYD3U		On 30/06/2035	Spot Bond	100.00000	12.26324		100.00000	12.23353			0.00	0	0.00
BAYD4U		On 30/06/2035	Spot Bond	100.00000	12.26324		100.00000	12.23353			0.00	0	0.00
BAYD5U		On 30/06/2035	Spot Bond	100.00000	14.82683		100.00000	14.79091			0.00	0	0.00
BAYD6U		On 30/06/2035	Spot Bond	100.00000	12.84720		100.00000	12.81607			0.00	0	0.00
BCJ03		On 17/04/2015	Spot Bond	0.00000	100.80003			100.78179			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.80434			100.78497			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.98159			100.96341			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.04363			101.02434			0.00	0	900,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.35030	100.00000	8.33008				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.35030	100.00000	8.33008				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	178.32383	2.07000	178.08161				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.99000	154.02746	7.99000	154.02746				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.99000	154.33958	7.99000	154.33958				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500	100.57941	8.37500	100.95185				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	99.87464		101.79540				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.49037		101.46953				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.72000	101.22444	7.67500	101.34045				0.00	0	160,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.89976		101.88132				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.85686		100.83626				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.87435		100.85334				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.93264		100.91026				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.99089		100.96714				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.15351		101.12594				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.27688	100.00000	23.22049				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.64230		100.62247				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.67450		100.65371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.68829			100.66709			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.69289			100.67155			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.74802			100.72504			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.82143			100.79628			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.57553		100.00000	14.54022			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.57553		100.00000	14.54022			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.46429			101.44489			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.58004			101.55911			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.61160			101.59026			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.10000	105.65916		8.03000	105.79588		123,930,000,000,000.00	15,300,000,000	7,650,000,000.00	
BG42B	On 15/03/2017	Spot Bond		0.00000	101.70629			101.68369			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.87447			101.84965			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.89926			100.88022			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.22303			101.20308			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.42000	103.22383		8.37500	103.37825			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	99.94741			99.94741			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	99.21650			99.21650			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	96.26080			96.26080			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.21156			100.19314			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.24532			100.22405			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.19005			100.19005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.19971			100.19971			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.21723			100.21723			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.28973			100.28973			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.44954			100.41107			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.69782		100.00000	65.53867			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.89928			100.87536			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.92572			100.90111			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.47871		100.00000	20.42910			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.51182			101.51182			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.29559			100.27381			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500	105.19117		7.36500	105.18411			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.20000	114.10491		9.13000	114.22045			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	107.28784			107.26876			0.00	0	3,400,000,000.00
CBL11	On 06/05/2016	Spot Bond	8.85000	105.92596		8.78000	106.01021			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.32000	96.78881		12.27500	96.89393			0.00	0	5,550,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.89024			100.86124			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.28000	101.90050		11.23500	102.02446			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.40824			100.38667			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000	103.54332		9.02000	103.68451			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.23130			100.20223			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.72000	97.85737		11.67500	97.99080			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.36292			101.34321			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.16631			102.13763			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.53236			100.51151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.05500	96.12096	10.01000	96.27885					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.87000	118.04711	9.82000	118.33672					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000	114.35541	9.67000	114.66239					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.05000	119.31654	9.00000	119.65569					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.82155		99.79170					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.45000	105.99390	11.38000	106.06084					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.44230		100.44230					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.69402		102.66663					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.00211		101.97515					0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.12680		101.09923					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.80494		101.76097					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.02278		100.00013					0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.48447		101.46038					0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.54512		101.52006					0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.61486		101.58870					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.47033		100.43338					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.46548		100.42891					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.49108		100.45253					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.44435		100.42051					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.61261		101.59009					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.44763		102.42861					0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	62.21200		62.21200					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.70279	10.11000	101.67555					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		101.13757			101.11664			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.15380		2.76000	119.13403			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.98694		3.14000	118.96593			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.04468		8.25000	100.02233			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.41245		3.10000	120.39137			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.02219		2.40000	120.00345			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.28633			102.25453			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.01567			100.99770			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.94985			100.92974			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51000		103.21500		8.49500	103.22015			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.15375			101.13616			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.13377			101.11632			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.86907			100.86907			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.90410			100.88241			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56000		103.33359		8.54500	103.33869			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56000		103.33359		8.54500	103.33869			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61000		102.13458		8.59500	102.14148			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.65298			101.62991			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.82655			101.80109			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		101.06337			101.04454			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		101.06337			101.04454			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		66.94400			66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.38927			100.36835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	101.67634			101.65295			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.16646			100.14550			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.17648			100.15425			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.22374		9.35000	100.19885			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.22374		9.35000	100.19885			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.16591			100.14493			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.16634			100.14531			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.70071			101.68209			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.58127			101.56241			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.68538			101.66702			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.69086			101.67254			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.58127			101.56241			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.58127			101.56241			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.65826			101.63912			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	102.44428			102.42476			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	102.00514			101.98480			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	102.56021			102.54092			0.00	1,500,000,000	1,500,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	102.56021			102.54092			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	102.56021			102.54092			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.89889			101.87820			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.05000	106.38729		9.00500	106.52956			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	101.64275			101.64275			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.88515			101.85888			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	101.91842			101.91842			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.90879			101.90879			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.98787			101.96716			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.23233			100.21116			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.19818			100.17315			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.18292			102.16265			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.40134			104.38027			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.98333			100.96476			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.70351			101.68428			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.52838			101.50908			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.45580			101.45580			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.87494			100.85389			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.54565			100.52630			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.86569			101.84151			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.62088			101.59625			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.21206			104.19263			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.50189			101.47752			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.60236			101.57800			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.37575			101.35100			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.76803			101.74338			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.50194			101.47758			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.50194			101.47758			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.47291			101.47291			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	124.37046			124.37046			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond			0.00000		103.15768			103.13612			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond			0.00000		124.94197			124.94197			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond			0.00000		123.79654			123.79654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond			0.00000		124.49215			124.49215			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond			0.00000		121.00817			121.00817			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond			0.00000		121.28539			121.28539			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond			0.00000		100.41946			100.41946			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond			10.68000		96.72225		10.63500	96.92737			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond			11.20000		98.38595		11.15500	98.59067			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond			0.00000		101.40480			101.40480			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond			0.00000		101.75693			101.75693			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond			0.00000		100.40993			100.40993			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond			0.00000		100.81892			100.81892			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond			0.00000		100.73247			100.73247			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond			8.80500		102.97012		8.80500	102.94601			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond			0.00000		101.53510			101.53510			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond			0.00000		100.82727			100.82727			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond			0.00000		117.83002			117.83002			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond			0.00000		101.60841			101.60841			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond			0.00000		101.63813			101.63813			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond			0.00000		101.75297			101.75297			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond			0.00000		101.69341			101.66978			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond			0.00000		102.37918			102.34610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	102.37918			102.34610			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	105.24177			105.24177			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.85487			101.82903			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.40480			101.40480			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.21963			107.21963			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.28001			107.28001			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.74823			100.74823			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.04370			102.04370			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.41332			101.41332			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.36406			102.33119			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.93534			101.90839			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.47126			101.45068			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.69754			101.69754			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.74075			100.74075			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.45837			100.43667			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.37073			101.37073			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.72606			100.70501			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.08226			100.08226			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.32606			102.32606			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.69509			100.69509			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.81370			100.81370			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.39234			101.39234			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	104.60070		10.55000	104.60070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond		9.81500	109.09474		9.81500	109.09474			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	103.43380			103.43380			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.64659			100.64659			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.95500	111.40717		11.95500	111.40717			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.67412			100.67412			0.00	0	10,000,000,000.00
CLN367	On 06/08/2023	Spot Bond		11.98500	104.70746		11.98500	104.70746			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.41500	104.55189		10.41500	104.55189			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.67412			100.67412			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.77311			100.77311			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.87170			101.87170			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.71932			101.71932			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.02825			101.02825			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	101.53510			101.53510			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.46780			101.46780			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.31000	106.92508		9.31000	106.92508			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.82645			101.82645			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.70348			101.70348			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	104.74692		10.55000	104.71766			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	99.01260		11.00000	99.01260			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.83359			100.81354			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.99245			100.99245			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.84167			100.82094			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.74500	105.32861		11.74500	105.32861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond		0.00000	101.06343			101.06343			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.75100			100.75100			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.80027			100.80027			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.61986			100.61986			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		100.00000	3.77098		100.00000	0.06925			2,009,787,800,000,000.00	20,097,878,000	20,097,878,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.72121		7.01000	39.72121			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	163.47589			163.47589			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.37500	139.63057		8.37500	139.63057			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.99000	154.02746		7.99000	154.02746			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.99000	154.33958		7.99000	154.33958			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	92.07371			92.07371			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	92.00594			92.00594			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.17606			101.15319			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.17606			101.15319			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.67314			101.64979			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.56011			101.53832			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.58237			101.56027			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	101.14642						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.56483			101.56483			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.81892			100.81892			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.41813			101.41813			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	101.49546			101.49546			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	101.48554			101.48554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.94190			100.94190			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.16864			100.14423			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.10288			101.07917			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.04000		108.20960		9.04000	108.20960			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.50000		103.74486		8.43000	103.94522			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.96500		115.81690		9.92000	116.06790			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41000		105.31992		8.39500	105.31435			0.00	0	350,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.55500		110.63059		9.51000	110.82661			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.64000		105.70287		9.59500	105.96347			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.99000		98.77361		9.94500	98.99477			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		100.19750		10.72000	100.51195			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77000		92.97893		10.72000	93.28356			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.17147			100.15320			0.00	200,000,000	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.02371			100.07916			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.01959			100.00004			0.00	200,000,000	100,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.06335			101.04413			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.58107			100.58107			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.15603			100.13526			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.83000		102.74453		10.83000	102.74453			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.74439		100.00000	11.71594			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.68717		100.00000	4.66398			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.44327		100.00000	11.38357			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.71450			100.69577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.82500	100.32684		7.75500	100.49133			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.96517			99.96517			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.18067			100.18067			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.12109			100.12109			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	83.52807	100.00000	83.34368				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.86289			99.84313			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	101.62440			101.62440			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.90963			100.90963			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.51611			100.51611			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.53305			101.53305			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.03975			102.03975			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.38202			101.38202			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	101.05619			101.05619			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.29978			100.29978			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.78497			101.75466			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.55500	104.26135	8.51000	104.46971				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.29000	115.88843	7.27500	115.89261				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.24000	105.86821	8.19000	106.06774			25,928,808,000.00	3,146,700	1,424,580,200.00	
DV23	On 27/02/2023	Spot Bond	8.83000	107.04392	8.77500	107.35765			71,887,369,950,000.00	8,141,265,000	4,394,691,900.00	
DV24	On 18/02/2024	Spot Bond	8.84000	105.76020	8.79500	106.03049			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.45000	105.47142	9.42500	105.64738			0.00	0	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	99.88141			99.86428			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	101.16231			101.16231			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.18855			101.18855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		101.08167			101.08167			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.40038			100.38158			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.37013			101.35159			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.83500		127.56057	7.78500	127.80552				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		102.31194			102.27887			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		134.98077	0.20000	134.96769				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000		124.56671	1.95000	124.11949				0.00	0	8,901,500,000.00
EL29	On 19/11/2029	Spot Bond	1.92000		112.03687	1.95000	111.58208				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04500		110.26508	2.07500	109.81002				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		101.60311	2.16000	101.58786				0.00	0	13,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.45500		105.92607	9.41000	106.10614				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.30500		106.54994	9.26000	106.74974				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000		104.69269	9.77000	104.97689				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.11500		98.35341	10.11500	98.35341				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20000		106.14038	10.20000	106.14038				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.34962			100.32912			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.08293			100.08293			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		99.82351			101.43300			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.46061			100.44183			0.00	1,800,000,000	900,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.21871			100.21871			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.23242			100.23242			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	92.50021		100.00000	92.27405			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	66.48936		100.00000	66.28178			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	86.07292		100.00000	85.87685			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	74.05421		100.00000	73.91423			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.56035		3.00000	131.53759			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.47000	103.28760		11.45500	103.26804			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.72707			104.70391			0.00	0	2,000,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.83490			100.81071			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.47516			101.45218			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.70000	100.32235		9.65500	100.42814			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.26357			101.24152			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.08716			100.08716			0.00	0	110,000,000.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.34642			100.32277			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	100.31994			100.29804			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	100.34009			100.31684			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.76408			100.74446			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.26788			100.26788			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.27904			100.27904			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.26565			100.26565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.27495			100.27495			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.29180			100.27180			0.00	0	5,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.28775			100.26802			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000		100.87382	6.90000	100.84554				0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60000		108.54643	7.54500	108.70187				11,836,240,000.00	1,557,400	10,604,646,200.00
ES23	On 25/01/2023	Spot Bond	8.31000		111.11214	8.26500	111.37362				1,187,658,552,000.00	142,919,200	6,522,676,500.00
ES26	On 02/04/2026	Spot Bond	8.66000		97.42054	8.61000	97.74570				21,348,121,060,000.00	2,465,141,000	9,938,839,500.00
ES33	On 15/09/2033	Spot Bond	9.39500		86.82244	9.34000	87.22352				184,008,664,281,000.00	19,585,807,800	35,912,683,000.00
ES42	On 25/04/2042	Spot Bond	9.50500		93.23696	9.46500	93.57062				0.00	0	35,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.31603			100.29456			0.00	0	1,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.30128			100.27909			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.17023			100.14881			0.00	1,000,000,000	500,000,000.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.91483			100.89413			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.37069			101.34979			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.97571			100.95697			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		103.19874			103.19874			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	100.00000		82.60846	100.00000	82.42770				4,500,000,000,000,000.00	45,000,000,000	25,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.06271	100.00000	11.03592				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.76636	100.00000	10.74028				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.40065			101.40065			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.46055			101.46055			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.58003			101.58003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.69911			101.69911			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.71000	104.25086		6.69500	104.23234			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.12000	99.50710		9.07500	99.63826			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.49633			101.47838			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.49626			101.47832			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.83059			100.80844			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	105.44315			105.42586			0.00	0	50,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	99.99983			99.97847			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	99.99983			99.97809			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.05500	102.21814		10.01000	102.40758			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.92000	105.98471		10.87500	106.10899			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.32523			100.29752			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	130.22058		2.20000	130.22058			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.20000	274.47402		2.20000	274.47402			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.34000	109.67677		2.34000	109.67677			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.47000	159.27503		2.47000	159.27503			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.31000	213.72417		2.31000	213.72417			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.72000	111.91191		7.70500	111.90421			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.84700	61.73747		7.84700	61.73747			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46400	39.01670		9.46400	39.01670			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	37.70987		9.70000	37.70987			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	73.35560		100.00000	73.21643			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	99.94333			99.94333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	101.87506			101.84893			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.61266			101.59014			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.77819			101.75340			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.73318			101.73318			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.64803			101.64803			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.88430			101.88430			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.70348			101.70348			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.81630			101.81630			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.25699			102.25699			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.18790			102.18790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	16.26552		100.09221	16.22608			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.53906			101.53906			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	113.24380			113.24380			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	101.86672			101.84070			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	102.09678			102.06760			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	104.94731			104.94731			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.73773			101.71349			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.75794			101.73343			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.59848			101.57615			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.61436			101.61436			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.13853			102.13853			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.58464			101.58464			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.17413		13.22500	59.15321			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.48951			101.48951			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.49149			101.49149			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.25842			102.22701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168		On 20/06/2018	Spot Bond	0.00000	101.56284			101.56284			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.58500	97.75634		3.58500	97.75634			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.63417			101.63417			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.63417			101.63417			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.24632			100.24632			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.40480			101.40480			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.67090			99.67090			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.53510			101.53510			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.49744			101.49744			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.63971			100.63971			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.76683			101.76683			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.42326			100.42326			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.63282			100.63282			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.83008			100.83008			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	102.03975			102.03975			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.59851			101.59851			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	102.03778			102.03778			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.47960			101.47960			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	101.61436			101.61436			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	101.61436			101.61436			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	101.46435			101.44494			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	101.22505			101.20440			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	101.29600			101.27420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	101.45457			101.43564			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.05010			101.03034			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.70942			101.70942			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.03457			101.01473			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.43652			101.41759			0.00	0	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.01169			100.99190			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.01463			100.99478			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.97858			100.95651			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.88294			100.86292			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.97858			100.95651			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.87911			100.85917			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.58322			100.56048			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.61342		8.75000	100.61342			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.37610			101.37610			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.10208		100.00000	11.05451			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.12884		100.00000	10.08543			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.57536			100.57536			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.74375			101.71943			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.73369			101.70951			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.87520			101.85267			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.78465			100.76196			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	119.92014		3.44000	119.92014			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.76598			101.74135			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.78414			101.75926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.42000		120.07874		3.42000	120.07874			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		127.55412		1.78000	127.55412			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.92014		3.44000	119.92014			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		125.02145		2.76000	125.02145			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		132.10713		2.83000	132.10713			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.88390			100.85843			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.53182			101.51041			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.75391			101.72945			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.66638			103.66638			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.05248			102.02390			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.97584			101.94832			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.65992			101.65992			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.65793			101.65793			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		103.42161			103.42161			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.41171			101.39300			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.85853		100.00000	10.83223			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		21.02301		100.00000	20.97152			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		61.88675		100.00000	61.69354			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.16124		100.00000	16.99184			0.00	0	12,500,000,000.00
FRI15	On 14/03/2015	Spot Bond	4.86000		149.96117		4.90000	149.89700			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.38956			101.37159			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.24141			102.22298			0.00	0	70,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.42432			102.40635			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.87544			101.85776			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.35356			101.33438			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.42480			100.40302			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		101.36071			101.36071			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.13800		99.44027		2.13800	99.44027			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49500		130.92534		2.49500	130.92534			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.82518			100.80532			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.12009			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.12009		10.38000	101.12009			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		106.74000			106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.55931			100.55931			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.76550			100.76550			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63500		105.66744		2.63500	105.66744			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		204.42707		2.62000	204.42707			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60500		106.23475		2.60500	106.23475			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.98830			100.97123			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		203.55394		2.65000	203.55394			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.85336			100.85336			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		108.66130		2.44000	108.66130			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69500		104.54376		2.69500	104.54376			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.11833			101.11833			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.39600			54.39600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.46258			100.44432			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80000		102.61182		2.80000	102.61182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.71000	264.24605		2.71000	264.24605			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.21000	274.26895		2.21000	274.26895			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.93000	259.97621		2.93000	259.97621			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.57000	127.04536		2.57000	127.04536			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.73652			100.71520			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.07000	127.35980		2.10000	127.08573			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.93108			100.90877			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	101.16764			101.14616			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.59751			100.57587			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.47500	105.51603		2.47500	105.49933			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	16.51419		104.97509	16.47195			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	25.29483		101.07593	25.23295			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	16.92618		100.44759	16.88500			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	23.54170		100.76967	23.48427			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	115.35772		2.14000	115.34046			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.30000	110.08594		2.30000	110.08594			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.54326			98.54326			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.33000	109.77890		2.33000	109.77890			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.03533			100.08834			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.41000	342.35070		2.41000	342.35070			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.50842			100.48726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.12907			100.02449			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.13942			101.11765			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.18500		101.12278	6.18500		100.00000			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72000		105.13018	6.75000		105.09560			0.00	0	1,900,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.62000		104.41657	7.60500		104.42332			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000		105.69688	7.72000		105.99789			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.01000		111.70984	7.91500		111.99383			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500		104.63012	8.47500		104.81596			10,230,000,000.00	1,200,000	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74500		103.69234	8.66000		104.06370			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.24500		91.35270	9.24500		91.35270			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42000		111.06981	9.31000		111.80163			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73000		102.36858	9.61000		103.17958			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000		95.61136	10.01500		96.16359			0.00	0	513,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.15500		82.86597	10.12500		83.07465			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		101.30964			101.29128			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.36019			101.34113			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.38039			101.36106			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.43085			101.41083			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.51163			101.49050			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.57221			101.55024			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.83459			101.80902			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.23465			100.21589			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.24507			100.22549			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.24755			100.22779			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.25451			100.23421			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.26499			100.24388			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.27371			100.25193			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.31205			100.28730			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.28838			101.26761			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.53451			101.51512			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.90000	105.04911		8.83000	105.18562			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.47585			100.47585			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.05090			99.05090			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.70404			100.70404			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.71933			100.71933			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.74885			100.74885			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.78547			100.78547			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.83625			100.83625			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	99.88179			99.86192			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.18900			101.17009			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.94999			100.92943			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.75860			102.74056			0.00	0	60,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.05597			101.03758			0.00	40,000,000	140,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.82305			99.80319			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.25505			100.23297			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.37782			101.35734			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.15010			100.13118			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.18196			101.18196			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.45052			102.43033			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.95196			100.92668			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.27627			101.25714			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.61777			101.59738			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.57112			100.55043			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.63483			100.61388			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.59721			100.59721			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.42705			100.42705			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	100.88091			100.85977			0.00	344,142,598	172,071,299.00
HMS1B9	On 19/07/2015	Spot Bond		7.37207	96.40712		7.37207	96.40712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.92175			100.89965			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.37238		104.41639		8.37238	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		100.97423			100.95090			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.82270		104.41639		8.82270	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.03833			101.01350			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.95564			100.93405			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.07644			101.05327			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.11620			101.09221			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.54638			100.52449			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.93000		102.49783		8.86000	102.62727			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500		109.34195		7.87500	109.56391			9,510,000,000.00	1,200,000	841,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		278.82366		1.99000	278.82366			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000		284.49262		2.01000	284.49262			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33500		100.05152		9.30000	100.33966			2,800,500,000.00	300,000	6,587,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.30500		100.31125		9.27000	100.60605			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		60.38083		100.00000	60.23456			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.67565		100.00000	15.63767			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		92.56412		100.00000	92.33444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.04770		100.00000	41.94585			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.46314		100.00000	21.41115			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.85172		100.00000	13.81816			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.07846		100.00000	63.92322			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		116.77681		1.69000	116.54213			5,411,875,480,000.00	3,240,644,000	75,297,523,800.00
I2038	On 31/01/2038	Spot Bond	1.87500		121.25274		1.87500	121.23552			986,983,500,000.00	526,391,200	65,267,789,600.00
I2046	On 31/03/2046	Spot Bond	1.87000		123.60350		1.91000	122.48777			9,931,515,583,000.00	5,310,970,900	60,450,170,900.00
I2050	On 31/12/2050	Spot Bond	1.91000		130.80477		1.95000	129.50225			18,069,628,535,000.00	9,460,538,500	31,615,138,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		95.20000			95.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.61000		101.11436		7.59500	106.26506			0.00	0	200,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.40087			102.34493			0.00	5,000,000,000	2,500,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		102.22336			102.20510			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000		106.39632		8.09500	106.39493			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.80000		111.29038		7.73000	111.48914			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000		100.93704		7.91500	100.94261			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.53569			100.51623			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.56703			100.54649			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000		128.44212		1.60000	128.44212			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		130.48195		2.17000	130.48195			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.46001			101.44171			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.38224			102.36392			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.92000		106.24356		7.85000	106.43962			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.89108			101.87301			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		103.05932			103.04184			0.00	800,000,000	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
IBL43	On 15/11/2015	Spot Bond	0.00000	100.63433			100.61515			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55000	99.63057		8.50500	99.76535			35,910,000,000,000.00	4,200,000,000	2,100,000,000.00
IBL46	On 15/01/2020	Spot Bond	8.60500	95.22269		8.55500	95.40517			5,163,000,000.00	600,000	600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.71289			101.69444			0.00	0	110,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.00000	101.02020		7.93000	101.21071			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.07500	100.86503		9.02500	101.06639			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.60450			100.58520			0.00	0	10,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.62241			100.60256			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.88000	99.54247		7.80000	99.66033			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.33000	99.99354		8.28500	100.11859			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.68927			100.66738			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.37370			100.35442			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.57000	102.54069		7.50000	102.67604			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.29000	103.76358		8.24500	103.90924			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.49000	105.14322		9.44500	105.40291			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.19685			101.17731			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.74037			100.72112			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.65278			100.63322			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.66709			100.64713			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.68126			100.66089			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00512		100.00000	0.00511			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.87179			100.85287			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.80759			100.78767			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	8.70500	101.30559		8.66000	101.49069			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.85202		5.00000	101.83828			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.85202		5.00000	101.83828			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.44383		5.00000	100.43036			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.85202		5.00000	101.83828			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.86835		4.00000	101.85739			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.59524		100.00000	31.45130			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.41700		100.00000	31.27387			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.41700		100.00000	31.27387			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.01759		9.20000	109.99055			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.38960			101.36703			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.38960			101.36703			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.34647			100.32282			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.85497		100.00000	8.83352			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.32505			100.32505			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	104.14970		8.84500	104.13290			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.41702			101.41702			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.15288			100.12522			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	61.88675		100.00000	61.69354			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	81.20000		100.00000	99.72677			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	99.59005		100.00000	99.32305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN441U	On 07/10/2014	Spot Bond	100.00000		96.12404		100.00000	96.82134			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		92.54982		100.00000	91.87427			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		88.04108		100.00000	87.42969			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		98.66667		100.00000	98.01325			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		95.71098		100.00000	95.10522			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		88.16425		100.00000	87.95181			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		99.89819		6.20000	99.89819			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.77966		6.20000	99.77966			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.29730		6.30000	99.29730			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.17831		6.30000	99.17831			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.05961		6.30000	99.05961			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.80460		6.40000	98.80460			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.68492		6.40000	98.68492			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.44643		6.40000	98.44643			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.57152			101.54605			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93295		102.98140		10.93295	102.98140			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93295		101.94849		10.93295	101.94849			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.62616			101.60255			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		99.77890			102.34078			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.59362			101.57048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	102.69212		6.50000	102.67417			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.68368			101.68368			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	95.45628			95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.47273			101.47273			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.87521			100.87521			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.54936			101.54936			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.80949			102.80949			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.23756			101.23756			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.22763			101.22763			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.47211			100.47211			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.35774			100.35774			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.26695			100.24856			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.26391			100.24572			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	102.72712			102.72712			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.81241			100.81241			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	101.73589			101.73589			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	101.20481			101.20481			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.79017			100.79017			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.64298			101.64298			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00574			100.06501			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	102.24055			102.24055			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	98.84172			98.84172			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.57592			100.54759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP271U	On 09/10/2014	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.20206			101.18271			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.98515			100.96433			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.99873			100.97764			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.62000		103.81111		8.60500	103.82176			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.22860			101.20824			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.25953			101.23867			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.28018			101.25899			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.80259			100.80259			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25500		103.21324		9.21000	103.41054			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.60565			101.58437			0.00	6,000,000,000	3,010,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.40000		107.85479		8.33000	108.02146			7,560,000,000.00	900,000	600,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.12211			101.10146			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.09520			101.07383			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.57044			100.54999			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.17819			100.15243			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.65563			101.63160			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.79000		103.38047		8.77500	103.36778			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		103.43117			103.41073			0.00	6,000,000,000	3,000,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.86265			99.83959			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		124.06156		3.26000	124.06156			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		139.62386		3.65000	139.62386			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.39358			101.37017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	101.18227			101.15883			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.08622			101.06265			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	99.77614			101.84047			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.50085			101.47758			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.69000	96.81959		3.69000	96.81959			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.67000	103.05278		3.69000	102.92934			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	99.78803			99.76430			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.46352			100.43867			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.41702			101.41702			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.17000	115.30158		10.12500	115.41462			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.03502			101.00845			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	138.09334		3.75000	138.09334			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	92.40506		100.00000	99.20000			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	91.20852		100.00000	90.55234			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	86.80535		100.00000	86.21079			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	82.82812		100.00000	82.28676			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	95.83333		100.00000	94.84536			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	94.50707		100.00000	93.91641			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.81280			100.79428			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.23335			100.23335			0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond		6.20000	96.99322		6.20000	96.99321			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.20000	99.86429		6.20000	99.86429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA437	On 11/09/2014	Spot Bond	6.20000		99.74585		6.20000	99.74585			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.26328		6.30000	99.26328			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.14437		6.30000	99.14437			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.44922			100.42696			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.33143			101.31226			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.08010			101.06115			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.12480			101.10510			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.24411			100.22462			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.24555			100.22317			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.01919			100.00005			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.98524			100.96442			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.99204			100.97108			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.00563			100.98439			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.94445			100.92446			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.87507			100.85407			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.70028			100.67936			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.51497			101.49419			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.35764			100.33722			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.13308			100.11379			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.13176			100.11266			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.24749			101.22612			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.95990			100.94142			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.77833			100.75812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000		100.62444			100.60570			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.40235			101.38309			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.28404			101.26312			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.31890			101.29743			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.31889			101.29743			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.89000		102.74593		8.84500	102.89848			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		18.14372		100.00000	18.07550			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.22827		100.00000	11.17888			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.85115			100.83181			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.12500		102.13118		9.08000	102.33504			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.71433			100.69300			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.37919			100.35881			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		85.10524		100.00000	84.91182			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.70502			101.21246			0.00	19,340,000,000	9,670,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		89.43170		100.00000	89.21826			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.82623			100.80482			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.73575		100.00000	33.65402			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.02702			101.40642			0.00	3,380,000,000	1,690,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		83.33333		100.00000	83.14351			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		82.00225		100.00000	81.82124			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		87.93577		100.00000	87.72934			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		75.96829		100.00000	75.82077			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		86.80765		100.00000	86.60671			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.74470		100.00000	65.58543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	101.67317			101.65208			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.73736			101.71547			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.84397			99.84397			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00021	100.00000	75.00021				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.78693			100.76120			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.42000	144.50961		8.37000	144.98060			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.65253			101.63391			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.43254			101.41302			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.02073			100.07681			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.06875			100.05018			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.66077			100.63975			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.50000	98.28575		8.43000	98.44064			13,600,000,000.00	1,600,000	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.65000	100.10446		8.58000	100.28966			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.17500	100.41866		9.12500	100.61992			8,257,500,000.00	900,000	900,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.39217			102.36203			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.61000	102.43899		10.59500	102.42767			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.61327			102.58033			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.22986			100.22986			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.24516			100.24516			0.00	0	105,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.26344			100.26344			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.88838			100.88838			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	99.34017			99.34017			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ055	On 08/09/2014	Spot Bond	0.00000		99.88629			99.88629			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		99.12355			99.12355			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		98.51542			98.51542			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		78.49462	100.00000		78.32618			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		83.33333	100.00000		83.14351			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		97.35450	100.00000		97.09763			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		86.49289	100.00000		86.28842			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		89.90148	100.00000		89.68059			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		96.05263	100.00000		95.80052			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		94.07216	100.00000		93.83033			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.21307			102.21307			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.09251			101.07389			0.00	0	10,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.06408			101.04526			0.00	10,000,000	30,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.66574			101.64743			0.00	0	550,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.17393			102.15556			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.44233			101.42368			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		99.86588			99.84892			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.11701			100.09920			0.00	30,000,000	40,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.37453			100.35662			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.39360			100.37435			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.82347			100.80551			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.81468			100.81468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.42585			100.42585			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.46842			100.44923			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.47971			100.46008			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		98.11828	100.00000		97.85523			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		85.09499	100.00000		84.90202			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.97310	100.00000		24.91261			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		60.96949	100.00000		60.82179			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47000		105.53790		8.42500	105.68569			1,694,000,000.00	200,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.36000		105.44264		8.31500	105.59103			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.73946			101.71754			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.61773			101.59734			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.91719			100.89774			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.75705			102.75705			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.77691			102.77691			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.87621			102.87621			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.02898			101.02898			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.08000			101.08000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.73500		105.12980		7.66500	105.24252			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000		104.32732		8.49500	104.46716			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.38000		104.86914		9.33500	105.08347			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41000		102.74839		6.33000	102.75389			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.37027			101.35107			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.42077			101.40088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.32500		105.72127		9.32500	105.72127			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.61000		104.81475		7.59500	104.80829			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.07835			100.05888			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.66000		102.53250		8.59000	102.67730			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.52787			101.50754			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.25500		108.52273		9.21000	108.71903			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.45481		100.00000	16.41495			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.46687			100.44966			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36000		102.45837		8.29000	102.60475			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.71000		102.62964		7.69500	102.62102			154,200,000,000.00	20,000,000	980,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.30000		105.96074		8.23000	106.11794			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.36937		100.89771	6.35381			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.45397		100.61875	6.43825			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.37660			100.35636			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.37900			100.35862			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.40995			100.38794			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.44579			100.42189			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.61814		100.00000	0.61664			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.61814		100.00000	0.61664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.85500	98.93648		8.81000	99.16679			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.57000	99.57708		7.49000	99.69509			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.89500	102.44472		8.84500	102.65667			0.00	0	200,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.76178			100.74432			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.70500	107.56339		8.66000	107.76453			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.29154			100.27218			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.19000	107.79014		9.14500	108.05278			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.47067			101.45252			0.00	0	70,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.86000	103.75310		8.86000	103.75310			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.35192			100.24996			0.00	2,000,000,000	1,000,000,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.53050			101.42977			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.96788			100.94952			0.00	0	10,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.16419			100.22281			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	101.30703			101.30703			0.00	0	200,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	101.23671			101.21774			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	101.28300			101.28300			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.31000	108.07120		7.29500	108.06522			1,462,000,000.00	200,000	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	103.02201			103.00337			0.00	0	4,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.37000	117.64680		8.32500	117.81591			8,370,000,000.00	1,000,000	430,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.54500	36.12515		10.54500	36.12515			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.51000	104.88800		7.49500	104.87610			0.00	0	1,350,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.19789			101.17779			0.00	0	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.93903			100.91653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.81000	106.36853		7.79500	106.36836			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.36373			101.34383			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.74159			100.72235			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.33030			102.31182			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.20343			101.18131			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.02722			101.00507			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.02029			100.00006			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	91.59211			91.59211			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00001			99.98080			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	100.79372			100.77253			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.71445			100.69312			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	87.88556			87.88556			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.36220			101.36220			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.38581			100.36382			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.48639			101.46560			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.40561			101.38593			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.94000			101.92009			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.35609			101.33709			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.32290			101.32290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.32191			101.32191			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.62325			100.60338			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.53510			101.53510			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.71500		110.45040	9.71500	110.45040				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.52519			101.52519			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.75000		109.25331	9.75000	109.25331				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.53510			101.53510			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.37251			101.37251			0.00	0	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.37475			101.37475			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.25557			101.25557			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.38075			100.38075			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.65000		106.67524	8.63500	106.66559				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.90989			100.88569			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		101.86731			101.86731			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.70500		108.88394	9.70500	108.88394				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		104.63996			104.63996			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.96221			100.94439			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.75000		114.96921	11.68000	115.17743				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.07052			110.06187			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.42527			100.40173			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		167.44844	2.22000	167.31423				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.42500		105.22723	8.37500	105.43865				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		99.86139			99.84387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL09	On 10/09/2014	Spot Bond	0.00000	101.42268			101.42268			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00500	106.62134		9.00500	106.62134			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.22339			100.20303			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.39409			100.37533			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.21156			100.19228			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.21900			100.19904			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.21456			100.19501			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500	108.12844		9.20500	108.12844			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.21906			100.19910			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.22344			100.20308			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.22048			100.20039			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500	106.56442		9.40500	106.56442			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.22944			100.20854			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.22640			100.20577			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.22789			100.20712			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.28237			100.25661			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.26443			100.24032			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.23232			100.21115			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.23000	117.27115		8.18500	117.41799			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82000	123.79267		8.77500	124.05494			0.00	0	10,200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	172.75821		2.11500	172.35883			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.30500	126.09590		9.25500	126.52081			0.00	0	10,000,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.70010			100.67915			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.64034			100.61995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000		101.28844			101.26968			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.43476			101.41389			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.89604			100.01694			0.00	4,000,000,000	2,000,000,000.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.12416			100.02033			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.03669			100.08941			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.11856			100.11856			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.81667		100.00000	15.77835			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.13076		100.00000	41.03112			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.36000		104.79351		7.34500	104.78935			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.71910		100.00000	22.66406			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		63.75344		100.00000	63.59899			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.43374			100.41430			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.72301			100.72301			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		99.98107			99.98107			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		99.89256			99.87446			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.47032			100.47032			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.37272			101.66332			0.00	2,525,000,000	1,165,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.62783			101.60799			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.24186			101.22154			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.31000		104.10861		9.31000	104.10861			0.00	0	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.67308			100.65354			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.69257			100.67248			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.70134			100.68101			0.00	0	500,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.72082			100.69994			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.80451			100.78129			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.82396			100.80019			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.70745			100.68502			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.61000		106.49928		6.59500	106.48065			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.26500		99.77736		6.18500	99.76333			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000		41.93544		7.79000	42.15530			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.62000		113.04251		6.54000	113.10566		7,389,079,930,582,000.00	16,175,216,100	39,200,254,900.00	
R158	On 15/09/2015	Spot Bond	6.47000		113.19810		6.50000	113.14728		64,700,000,000,000.00	10,000,000,000	12,300,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.51000		93.58257		6.49500	93.58039			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.61000		119.18843		6.59500	119.19790		235,329,335,675,000.00	35,602,017,500	62,512,375,300.00	
R159P	On 15/09/2016	Spot Bond	6.44000		87.89661		6.42500	87.90751			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.02000		121.23755		7.97000	121.64927		7,847,706,334,386,000.00	78,516,999,300	26,238,950,000.00	
R187P	On 21/12/2026	Spot Bond	7.76000		39.20091		7.71000	39.42557			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000		36.70132		7.63000	36.92959			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		285.43590		1.71000	284.75258		5,537,952,840,000.00	3,296,400,500	19,823,707,200.00	
R201	On 21/12/2014	Spot Bond	5.89500		102.55307		5.81500	102.56131		17,685,000,000,000.00	3,000,000,000	55,810,881,800.00	
R202	On 07/12/2033	Spot Bond	1.82000		229.53051		1.82000	229.49818		910,004,368,000.00	500,002,400	45,934,168,300.00	
R2023	On 28/02/2023	Spot Bond	7.79000		99.79682		7.74500	100.05171		2,051,174,483,991,000.00	63,308,662,900	34,206,027,600.00	
R203	On 15/09/2017	Spot Bond	6.80000		107.74610		6.73000	107.92062		3,663,480,349,360,000.00	38,747,110,200	41,209,724,100.00	
R2030	On 31/01/2030	Spot Bond	8.49000		96.53627		8.46500	96.72118		2,929,880,373,789,000.00	45,097,806,100	67,332,419,800.00	
R2032	On 31/03/2032	Spot Bond	8.62000		100.16400		8.59500	100.36002		2,697,629,000,000,000.00	12,950,000,000	38,700,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.70000		98.79105		8.67000	99.05806		463,552,842,330,000.00	53,281,935,900	68,984,709,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.12000	104.79025	7.07500	104.93800				3,397,466,844,352,000.00	77,172,309,600	33,385,585,200.00
R2044	On 31/01/2044	Spot Bond	8.76500	100.61350	8.73500	100.90533				1,591,724,000,000,000.00	81,600,000,000	47,690,000,000.00
R2048	On 28/02/2048	Spot Bond	8.76000	99.93964	8.73000	100.23966				4,423,031,008,656,000.00	04,912,215,600	65,516,539,600.00
R207	On 15/01/2020	Spot Bond	7.37500	100.40672	7.32500	100.60503				1,143,868,139,662,500.00	55,100,764,700	23,074,060,000.00
R208	On 31/03/2021	Spot Bond	7.55500	98.73795	7.51000	98.94245				1,895,179,891,268,000.00	50,851,077,600	77,642,949,200.00
R209	On 31/03/2036	Spot Bond	8.62500	79.55486	8.59000	79.81607				4,431,640,413,712,500.00	13,813,381,300	22,486,470,900.00
R210	On 31/03/2028	Spot Bond	1.72000	173.46606	1.75000	172.84811				6,525,052,888,000.00	3,793,635,400	24,988,907,400.00
R211	On 31/01/2017	Spot Bond	0.86000	130.69943	0.90000	130.56200				4,628,705,072,000.00	5,382,215,200	81,752,982,600.00
R212	On 31/01/2022	Spot Bond	1.57000	135.85465	1.60000	135.56291				17,873,839,270,000.00	11,384,611,000	31,185,199,500.00
R213	On 28/02/2031	Spot Bond	8.50000	86.86139	8.47500	87.04029				2,446,373,764,700,000.00	87,808,678,200	19,468,006,800.00
R214	On 28/02/2041	Spot Bond	8.69500	77.43818	8.66500	77.67169				3,068,190,571,056,000.00	52,868,380,800	96,217,620,000.00
R226C	On 15/09/2014	Spot Bond	5.86500	99.79155	5.78500	99.77860				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.67000	96.54859	6.65500	96.53892				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.51000	93.58257	6.49500	93.58039				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43000	90.74038	6.41500	90.74506				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44000	87.89661	6.42500	87.90751				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90000	98.25298	5.82000	98.26086				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58000	94.94922	6.56500	94.94350				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45000	92.07553	6.43500	92.07700				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43000	89.22999	6.41500	89.23794				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49000	86.33508	6.47500	86.34891				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.77500	82.97805	6.70500	83.12058				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.82500	80.13127	6.75500	80.29595				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.12500	76.63800		7.08000	76.75009			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10500	74.06318		7.06000	74.18768			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08500	71.58870		7.04000	71.72467			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.07500	69.17484		7.03000	69.32131			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.33500	65.84586		7.28500	66.01744			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.31500	63.59365		7.26500	63.77480			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.47500	60.70941		7.43000	60.87665			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.44500	58.64584		7.40000	58.82023			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.41500	56.66882		7.37000	56.84973			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.38500	54.77430		7.34000	54.96116			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.34500	53.00344		7.30000	53.19589			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.30500	51.30965		7.26000	51.50723			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	46.53344		7.91000	46.74337			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	44.93000		7.87000	45.14364			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	43.39853		7.83000	43.61548			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	41.93544		7.79000	42.15530			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	40.53731		7.75000	40.75973			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	39.20091		7.71000	39.42557			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	37.92321		7.67000	38.14981			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	36.70132		7.63000	36.92959			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.24906			101.22233			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.19235			100.16808			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.26355			101.23710			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.11865			101.09356			0.00	0	0.00

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		16.33669		100.00000	16.29711			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.46509		100.00000	9.44216			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		20.51792		100.00000	20.46820			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.63944			101.62092			0.00	0	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.82064			99.80052			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		102.11310			102.09447			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.22716			101.20889			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000		100.24337			100.24337			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.93029			100.90941			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.67732			100.65767			0.00	7,000,000,000	3,550,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.93443			100.91397			0.00	0	100,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.56827			100.54689			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.70035			101.68022			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		101.03992			101.03992			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.86264			100.84191			0.00	0	1,000,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.01969			100.07600			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		99.87868			101.73796			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		100.41521			100.38606			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		101.91456			101.91456			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		101.02484			101.02484			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.91929			100.91929			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.91929			100.91929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	101.96569			101.93536			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	102.19329			102.15950			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	99.77889			99.75107			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.04732		12.35000	103.01377			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	99.86181			99.83862			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.77616		100.00000	13.74279			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.04348			101.04348			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.95007			100.92728			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	101.83903			101.81586			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.42458			100.40214			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	101.45093			101.45093			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.53573		100.00000	3.52708			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.49859		100.00000	35.41260			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.92094		100.00000	12.88963			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.67998		100.00000	22.62504			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.64548			104.64548			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	78.04018			101.40696			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.85500	109.13386		8.81000	109.33840			2,656,500,000.00	300,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.04000	105.06503		8.99500	105.32417			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.65000	106.88058		9.62500	107.05134			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.98591			97.98591			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81000	108.98564		7.79500	108.99431			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.18191			100.15901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.85000		104.67118		8.78000	104.84352			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.95607			101.93596			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		103.02882			103.00954			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.73900			100.71630			0.00	55,000,000	55,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.89179			100.86871			0.00	50,000,000	50,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.87581			100.85314			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.26000		104.26786		7.24500	104.25831			112,443,606,000,000.00	15,488,100,000	8,753,800,000.00
SBK9	On 10/04/2018	Spot Bond	8.62000		102.64393		8.57500	102.75688			3,448,000,000.00	400,000	2,360,400,000.00
SBN27	On 15/09/2015	Spot Bond	8.07000		111.55597		8.05500	111.54724			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.93000		111.69813		7.91500	111.68981			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.86000		111.76932		7.84500	111.76120			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.20000		103.96007		8.13000	104.12272			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.00500		111.62194		7.99000	111.61340			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97000		111.65748		7.95500	111.64905			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.50630			101.48634			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.74128			101.71598			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.25409			101.23261			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.85000		106.76115		7.78000	106.92939			0.00	0	30,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.38704			101.36835			0.00	3,000,000,000	1,500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.41316			101.39259			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.45497			105.44547			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70500		109.40567		8.66000	109.61893			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.67000		105.60363		9.62000	105.92969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.40116			100.37830			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.57922			100.56099			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.40797			100.38768			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.61583			102.60028			0.00	6,000,000,000	3,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.21000		104.95494		8.16500	105.10846			18,883,000,000.00	2,300,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		13.31462		100.00000	13.28531			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.33000		105.30755		9.28500	105.57011			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.93009			100.91138			0.00	0	80,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.84000		101.34947		8.79500	101.49757			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.72000		98.43475		8.67000	98.76632			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.81516			101.51952			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.67000		102.99709		9.62000	103.33613			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.25500		99.13472		9.21000	99.33865			4,627,500,000.00	500,000	500,000.00
SBS9	On 07/07/2016	Spot Bond	7.66000		108.10299		7.64500	108.10741			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000		273.65481		2.24000	273.65481			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500		128.60715		1.54500	128.60715			1,390,500,000,000.00	900,000,000	2,609,700,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		106.76000			106.76000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.96782			100.96782			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.25646		100.00000	16.21708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.17000	126.74710		2.17000	126.74710			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.69212		6.50000	102.67417			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	101.68564			101.66301			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.30245			101.28127			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	103.35846			103.33932			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.83000	101.33629		8.76000	101.48422			1,766,000,000.00	200,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.63379			102.62550			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.37306			101.35272			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.39732			101.39732			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	101.28746			101.26869			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	13.88536		100.00000	13.85172			0.00	0	700,000,000.00
SHS12	On 12/12/2016	Spot Bond		0.00000	99.80033			101.64127			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	55.28957		100.00000	55.11695			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.55719			101.53647			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	27.49946		100.00000	27.41359			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	20.66846		100.00000	20.60394			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.09500	105.61893		9.09500	105.61893			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.42105			100.42105			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.46269			100.46269			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.86000	103.62598		7.84500	103.63153			0.00	0	1,740,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	8.72000	100.35174		8.67500	100.47640			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.15000	104.09231		8.08000	104.25536			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.23902			100.21830			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.51223			100.49272			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.24070			100.21984			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.68043			100.65882			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.90000	104.59478		7.83000	104.69181			79,547,944,000,000.00	10,069,360,000	10,501,360,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.00296			100.98303			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.25024			101.23098			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.93576			100.91505			0.00	3,000,000,000	1,500,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.10500	98.52577		9.06000	98.69128			11,836,500,000.00	1,300,000	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.02067			100.00004			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.47267			101.45024			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.82014			100.79827			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.16300	91.12390		9.11800	91.30441			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500	93.91238		9.18000	91.02513			72,717,500,000,000.00	8,500,000,000	11,000,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.14000	102.17639		7.06000	102.18116			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63500	95.10043		8.58500	95.28254			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.59839			101.57681			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98000	104.54354		7.91000	104.70800			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	108.66130		2.44000	108.66130			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.46554		8.02500	101.46554			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.16114			100.16114			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.39000	110.03545		9.39000	110.03545			93,900,000,000,000.00	10,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond		0.00000	99.99995			99.98165			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.96216			99.94315			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	101.51550			101.49502			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.70500	77.98360		9.70500	77.98360			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.89054			100.86915			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.93340			99.93340			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.88296			100.88296			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	99.86864			99.86864			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	99.85246			99.85246			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	99.75383			99.75383			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.15605			99.15605			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	99.93326			99.93326			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	99.57580			99.57580			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	99.83205			99.83205			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	99.86493			99.86493			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	99.76906			99.76906			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	98.65922			98.65922			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	99.64159			99.64159			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1147	On 22/09/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	99.06129			99.06129			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	99.72642			99.72642			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	99.64038			99.64038			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	98.55657			98.55657			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	99.56957			99.56957			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	98.73576			98.73576			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	100,000.00000	1.33382		100,000.00000	1.28680			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.07000	104.59762		7.05500	104.59368			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.63000	106.40474		8.58000	106.73944			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	88.58126		100.00000	88.36985			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.75075		100.00000	37.65930			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.84298			100.82402			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.52392			100.50487			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.99988			99.98148			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.20268			100.20268			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.31980			101.30130			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.39052			101.37105			0.00	0	147,000,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	99.08819			99.08819			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	98.58045			98.58045			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	98.39311			98.39311			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.65308			100.63407			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.86000	102.29567		7.84500	102.30059			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.87216			100.87216			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.89633			100.89633			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.96470		7.83000	100.94363		40,716,000,000,000.00		5,200,000,000	2,600,000,000.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.85886			100.85886			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.88908			100.88908			0.00	0	330,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.89810			100.89810			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.85886			100.85886			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.88908			100.88908			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	100.88323		7.16000	100.86395			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.94827			100.94827			0.00	343,689,228	171,844,614.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.94344			100.94344			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.05917			101.05917			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.04353			101.04353			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.51444			101.51444			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.46077			101.46077			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.85764			100.85764			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.89633			100.89633			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.95655		8.73000	100.95655			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.85401			100.85401			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.88908			100.88908			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.54500	99.77741		8.54500	99.77741			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.84676			100.84676			0.00	0	0.00

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	100.88908			100.88908			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.95067			100.95067			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.93740			100.93740			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.93257			100.93257			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.05677			101.05677			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.05196			101.05196			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.00978			101.00978			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.43091			101.43091			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.43570			101.43570			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.41181			101.41181			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.92417			100.90343			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.45763		101.06155	6.44183			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.85401			100.85401			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.99094			100.99094			0.00	13,000,000,000	6,500,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.96274			100.96274			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.01099			101.01099			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.51921			101.51921			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.25278			101.23354			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.90544			100.88511			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.91793			100.89733			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.90544			100.88511			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.91793			100.89733			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.92417			100.90343			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.89795			100.87779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.91793			100.89733			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.98657			100.96446			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.98657			100.96446			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.98657			100.96446			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.08632			101.06202			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.11125			101.08640			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.08009			101.05593			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.57735			101.54223			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.60834			101.57253			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.59594			101.56041			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.51000	106.83189		7.49500	106.82011			3,755,000,000.00	500,000	1,360,000,000.00
TL20	On 22/02/2020	Spot Bond		9.32500	89.26818		9.32500	89.26818			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.64000	107.26251		7.57000	107.44201			12,224,000,000.00	1,600,000	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond		8.90500	112.14291		8.86000	112.33306			15,729,792,000.00	1,766,400	13,603,474,400.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.76116		100.00000	0.75878			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.11000	113.82507		9.06500	114.09293			0.00	0	5,120,000,000.00
TN25	On 19/08/2025	Spot Bond		9.36000	101.30082		9.31000	101.61691			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.41000	98.85052		9.36000	99.19034			17,879,000,000.00	1,900,000	8,141,900,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.34660			100.32883			0.00	1,000,000,000	500,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.30974			101.29157			0.00	60,000,000	1,558,354,300.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.36247			100.34178			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.37175			100.35054			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.37265			100.35139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.41815			100.39435			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.51246			100.48339			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.36159			100.34036			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.23916			101.22094			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.07556			101.05573			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.09884			101.07859			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.92417			100.92417			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.98928			100.98928			0.00	0	50,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534		10.00000	100.02767			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396		9.75000	100.02698			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350		100.00000	10.02672			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.68315			101.68315			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.79103			101.79103			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.85094			101.85094			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.86293			101.86293			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	102.19824			102.19824			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.93944			102.93944			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.64091		100.00000	12.58532			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	99.50921			99.50921			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	98.83220			98.83220			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	98.62517			98.62517			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	97.63784			97.63784			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	96.99084			96.99084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	96.15595			96.15595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond		0.00000	96.55108			96.55108			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	99.70930			99.70930			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	96.35317			96.35317			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	96.11796			96.11796			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	99.23443			99.23443			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	95.88558			95.88558			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	95.17773			95.17773			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	94.90171			94.90171			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	97.77221			97.77221			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	94.20950			94.20950			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	94.05730			94.05730			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	93.74308			93.74308			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	93.40648			93.40648			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.60707		100.00000	12.57653			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	79.01479		100.00000	78.69096			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.71665			100.71665			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.69958			100.69958			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.66759			100.66759			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.65152			100.65152			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.59912			100.59912			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.29990			100.29990			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.22884			100.22884			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.19345			100.19345			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.74346			100.74346			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.21605			100.21605			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.67721			100.67721			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.19496			100.19496			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.95500		108.45992		8.91000	108.66429			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		101.13715			101.13715			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.11931			101.10102			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.48828			100.46793			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.50436			100.48336			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.50510			100.48407			0.00	100,000,000	50,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.23266			101.21257			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.26761			101.24697			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000		112.07400		6.98500	112.07878			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.35000		239.22311		1.39000	238.84923			893,835,000,000.00	662,100,000	662,100,000.00
WSP1	On 28/05/2015	Spot Bond	6.93000		103.81476		6.91500	103.80635			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.30000		106.50090		7.23000	106.65593			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500		107.53083		7.63000	107.69071			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00000		106.87971		7.95000	107.09027			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09500		106.97929		8.05000	107.19359			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.56000		94.80751		6.54500	94.80230			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.49000		93.04648		6.47500	93.04554			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91000		98.57940		5.83000	98.58284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.56000	94.79088		6.54500	94.78571			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06500	70.29731		7.02000	70.43939			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	45.64387		100.00000	45.55728			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.15988		100.00000	24.11404			0.00	0	0.00

**Total for j-Bonds :** **57,177,607,578,739,000.00 16,579,783,660 19 531 000 930.00**

**Grand Total:** **57,177,609,807,956,000.00 16,579,879,137 19 534 715 749.00**