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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/09/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R		On 19/09/2014	Any day expiry	10.95320	10.95320	10.96180	10.96180		14.16	0.00	0	0.00
\$ / R	10.69	Call	265.12080	0.26512	275.34750	0.27535	265.121	17.98	0.00	0	12,000.00	
\$ / R	10.77	Put	5.45920	0.00546	9.14240	0.00914	5.459	16.81	0.00	0	5,000.00	
\$ / R		On 22/09/2014	Any day expiry	10.95670	10.95670	10.96620	10.96620		12.61	0.00	0	0.00
\$ / R		On 25/09/2014	Any day expiry	10.95970	10.95970	10.97060	10.97060		12.61	0.00	0	0.00
\$ / R	10.94	Call	92.22600	0.09223	106.23810	0.10624	92.226	12.68	0.00	0	5,000.00	
\$ / R		On 26/09/2014	Any day expiry	10.96070	10.96070	10.97210	10.97210		12.43	0.00	0	1,500.00
\$ / R	10.80	Put	32.60470	0.03260	34.51700	0.03452	32.605	13.40	0.00	0	500.00	
\$ / R	13.10	Call	0.00840	0.00001	0.01120	0.00001	0.008	29.67	0.00	0	500.00	
\$ / R		On 29/09/2014	Any day expiry	10.96370	10.96370	10.97760	10.97760		11.96	0.00	0	0.00
\$ / R		On 30/09/2014	Any day expiry	10.96570	10.96570	10.97940	10.97940		11.89	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry	10.98180	10.98180	10.99410	10.99410		11.30	0.00	0	0.00
\$ / R	10.74	Call	277.01990	0.27702	289.96860	0.28997	277.020	11.45	0.00	0	250.00	
\$ / R		On 29/10/2014	Any day expiry	11.02230	11.02230	11.03200	11.03200		10.90	0.00	0	668.00
\$ / R	10.80	Put	68.67510	0.06868	70.58150	0.07058	68.675	10.51	0.00	0	500.00	
\$ / R	13.33	Call	0.49520	0.00050	0.50160	0.00050	0.495	19.58	0.00	0	500.00	
\$ / R		On 04/11/2014	Any day expiry	11.03310	11.03310	11.04260	11.04260		10.86	0.00	0	0.00
\$ / R	10.16	Put	4.76530	0.00477	5.57810	0.00558	4.765	11.84	0.00	0	3,882.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	26.43400	0.02643	28.86300	0.02886	26.434	15.60	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.03490	11.03490	11.04440	11.04440		10.88	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	346.34480	0.34634	357.15780	0.35716	346.345	10.46	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	121.94740	0.12195	130.36570	0.13037	121.947	11.90	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			11.04750	11.04750	11.05680	11.05680		11.05	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.07140	11.07140	11.08060	11.08060		11.23	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	94.32400	0.09432	93.04340	0.09304	94.324	10.63	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.42340	0.00342	3.39380	0.00339	3.423	20.22	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.07700	11.07700	11.08630	11.08630		11.25	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.09950	11.09950	11.10900	11.10900		11.23	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.10130	11.10130	11.11090	11.11090		11.22	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.10320	11.10320	11.11280	11.11280		11.23	331,474,932.80	29,854	887,943.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.20680	0.00121	1.14660	0.00115	1.207	15.96	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	2.25620	0.00226	2.13860	0.00214	2.256	14.25	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	4.35950	0.00436	4.12360	0.00412	4.359	12.58	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	5.35720	0.00536	5.06500	0.00506	5.357	12.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	6.92150	0.00692	6.54090	0.00654	6.921	11.49	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,013.03250	1.01303	1,022.02480	1.02202	1,013.033	11.27	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	9.83250	0.00983	9.22480	0.00922	9.833	11.27	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	822.56800	0.82257	830.79860	0.83080	822.568	10.83	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	22.08790	0.02209	20.50430	0.02050	22.088	10.74	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	22.82040	0.02282	21.17920	0.02118	22.820	10.72	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	23.57490	0.02357	21.87470	0.02187	23.575	10.70	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	25.15270	0.02515	23.32960	0.02333	25.153	10.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	26.82600	0.02683	24.87340	0.02487	26.826	10.61	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	30.47880	0.03048	28.24710	0.02825	30.479	10.52	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	31.46060	0.03146	29.15370	0.02915	31.461	10.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	35.67410	0.03567	33.05410	0.03305	35.674	10.41	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	36.80360	0.03680	34.10060	0.03410	36.804	10.39	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	39.15900	0.03916	36.28450	0.03628	39.159	10.35	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	42.94450	0.04294	39.79880	0.03980	42.944	10.28	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	52.62980	0.05263	49.20800	0.04921	52.630	10.36	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	59.15780	0.05916	55.57790	0.05558	59.158	10.42	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	76.54790	0.07655	72.63090	0.07263	76.548	10.54	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	458.16530	0.45817	463.71780	0.46372	458.165	10.59	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	451.10410	0.45110	456.61440	0.45661	451.104	10.61	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	423.53060	0.42353	428.88380	0.42888	423.531	10.67	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	410.15180	0.41015	415.43510	0.41544	410.152	10.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	110.36670	0.11037	106.01470	0.10601	110.367	10.73	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	113.85070	0.11385	109.46440	0.10946	113.851	10.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	371.68140	0.37168	376.76920	0.37677	371.681	10.81	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	347.43300	0.34743	352.40970	0.35241	347.433	10.88	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	156.78450	0.15678	152.08750	0.15209	156.785	10.93	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	161.10960	0.16111	156.38900	0.15639	161.110	10.95	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	165.50490	0.16550	160.76150	0.16076	165.505	10.97	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	291.72700	0.29173	296.48660	0.29649	291.727	11.05	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	188.52700	0.18853	183.68660	0.18369	188.527	11.05	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	261.64170	0.26164	266.30050	0.26630	261.642	11.16	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	256.86690	0.25687	261.51040	0.26151	256.867	11.18	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	247.51730	0.24752	0.00000	0.00000	247.517	11.21	1,237,586.50	5,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	239.74360	0.23974	234.74620	0.23475	239.744	11.23	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	223.94410	0.22394	228.11660	0.22812	223.944	11.45	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	303.31030	0.30331	297.47170	0.29747	303.310	11.67	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	165.10350	0.16510	167.81960	0.16782	165.103	12.29	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	150.28320	0.15028	152.60510	0.15261	150.283	12.55	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	525.66870	0.52567	517.80940	0.51781	525.669	12.99	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	109.35880	0.10936	110.55860	0.11056	109.359	13.48	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	106.20610	0.10621	107.31920	0.10732	106.206	13.57	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	104.67230	0.10467	105.74240	0.10574	104.672	13.61	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	89.73180	0.08973	90.35240	0.09035	89.732	14.11	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	86.14480	0.08614	86.65490	0.08665	86.145	14.25	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	77.44820	0.07745	77.69980	0.07770	77.448	14.62	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	69.00030	0.06900	69.00440	0.06900	69.000	15.03	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	64.83750	0.06484	64.72320	0.06472	64.838	15.26	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	961.63750	0.96164	951.92320	0.95192	961.638	15.26	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	64.04650	0.06405	63.90960	0.06391	64.046	15.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	57.48810	0.05749	57.16960	0.05717	57.488	15.72	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	45.62080	0.04562	44.93320	0.04493	45.621	16.51	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	45.04380	0.04504	44.33570	0.04434	45.044	16.54	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	20.43460	0.02043	19.09910	0.01910	20.435	19.13	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.27010	0.01927	17.92470	0.01792	19.270	19.35	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	16.29200	0.01629	14.93640	0.01494	16.292	20.01	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.00290	0.01600	14.64740	0.01465	16.003	20.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.21320	0.00021	0.25090	0.00025	0.213	18.66	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.10880	11.10880	11.11850	11.11850		11.19	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	108.10550	0.10811	103.27740	0.10328	108.105	10.68	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	4.82680	0.00483	4.63830	0.00464	4.827	19.41	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.12450	11.12450	11.13430	11.13430		11.17	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.19780	11.19780	11.20720	11.20720		11.52	11,782,240.00	1,055	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	127.74640	0.12775	121.19910	0.12120	127.746	10.70	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	33.08950	0.03309	29.22550	0.02923	33.089	23.65	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.25490	11.25490	11.26390	11.26390		11.63	11,932,175.00	1,063	1,063.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	135.16210	0.13516	127.85330	0.12785	135.162	10.65	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	50.26210	0.05026	46.54730	0.04655	50.262	24.19	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.25690	11.25690	11.26590	11.26590		11.62	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.25900	11.25900	11.22500	11.22500		11.62	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.29360	11.29360	11.30240	11.30240		11.72	463,037.60	41	100,752.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	30.88080	0.03088	27.31740	0.02732	30.881	11.33	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	49.27740	0.04928	44.46200	0.04446	49.277	10.95	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	74.45150	0.07445	68.50910	0.06851	74.451	10.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	120.82960	0.12083	113.51480	0.11351	120.830	10.44	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	134.02340	0.13402	126.40280	0.12640	134.023	10.54	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	174.63560	0.17464	166.25550	0.16626	174.636	10.79	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	332.43720	0.33244	330.88200	0.33088	332.437	12.06	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	190.65550	0.19066	188.40950	0.18841	190.655	14.11	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	118.02680	0.11803	115.75200	0.11575	118.027	16.12	0.00	0	23,800.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	87.22170	0.08722	84.99290	0.08499	87.222	17.47	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	62.20990	0.06221	59.21560	0.05922	62.210	22.22	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.31620	11.31620	11.32490	11.32490		11.75	12,081,584.00	1,070	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	141.91510	0.14192	134.56980	0.13457	141.915	10.64	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	62.77940	0.06278	58.68030	0.05868	62.779	24.55	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.38230	11.38230	11.39050	11.39050		12.04	12,180,696.00	1,073	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	150.08660	0.15009	143.25330	0.14325	150.087	10.73	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	70.08570	0.07009	64.16430	0.06416	70.086	24.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.44210	11.44210	11.44990	11.44990		12.15	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	157.92080	0.15792	151.35070	0.15135	157.921	10.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	76.16600	0.07617	68.54340	0.06854	76.166	24.10	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.47510	11.47510	11.48270	11.48270		12.26	0.00	0	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	144.89210	0.14489	138.14770	0.13815	144.892	10.95	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	149.79220	0.14979	143.09470	0.14309	149.792	10.95	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	262.63770	0.26264	256.18000	0.25618	262.638	11.20	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	272.04800	0.27205	265.51220	0.26551	272.048	11.25	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	181.04350	0.18104	174.54210	0.17454	181.043	16.58	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	161.80660	0.16181	155.04370	0.15504	161.807	17.17	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.50430	11.50430	11.51180	11.51180		12.27	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	165.62770	0.16563	159.11200	0.15911	165.628	10.98	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	75.87170	0.07587	68.08940	0.06809	75.872	23.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.57380	11.57380	11.58110	11.58110		12.57	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	172.50200	0.17250	165.90560	0.16591	172.502	11.09	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.86630	0.08787	81.57010	0.08157	87.866	23.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.63500	11.63500	11.64200	11.64200		12.56	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	176.95480	0.17695	170.29420	0.17029	176.955	11.16	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	87.02950	0.08703	82.59530	0.08260	87.030	23.57	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.67290	11.67290	11.67980	11.67980		12.81	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	122.13710	0.12214	115.72380	0.11572	122.137	11.11	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,203.53590	1.20354	1,203.95000	1.20395	1,203.536	11.13	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	488.68420	0.48868	487.73320	0.48773	488.684	13.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	290.10090	0.29010	287.22250	0.28722	290.101	16.31	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.70160	11.70160	11.70820	11.70820		12.83	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	182.81320	0.18281	176.08930	0.17609	182.813	11.26	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	90.36570	0.09037	86.75790	0.08676	90.366	23.30	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.76150	11.76150	11.76830	11.76830		13.02	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	190.53270	0.19053	183.36080	0.18336	190.533	11.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	100.85530	0.10086	96.57900	0.09658	100.855	23.21	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.81740	11.81740	11.82430	11.82430		13.18	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	197.24050	0.19724	189.69250	0.18969	197.240	11.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	92.24000	0.09224	87.78560	0.08779	92.240	22.98	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.84940	11.84940	11.85630	11.85630		13.30	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,110.69030	1.11069	1,109.88550	1.10989	1,110.690	11.70	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.86930	11.86930	11.87640	11.87640		13.41	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	200.28880	0.20029	192.42970	0.19243	200.289	11.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	85.54290	0.08554	81.00850	0.08101	85.543	22.75	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.10320	11.10320	11.11280	11.11280		11.23	577,366.40	52	1,067.00

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 MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	46,529.30850	0.46529	47,079.60440	0.47080	46,529.308	10.57	279,175.85	600	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.29360	11.29360	11.30240	11.30240		11.72	33,880.80	3	38.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	37,576.98360	0.37577	0.00000	0.00000	37,576.984	11.67	157,823.33	420	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.47510	11.47510	11.48270	11.48270		12.26	0.00	0	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.67290	11.67290	11.67980	11.67980		12.81	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.10710	18.10710	18.00670	18.00670		11.24	19,030,562.10	1,051	48,109.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	124.81630	0.12482	161.12400	0.16112	124.816	10.53	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	653.82550	0.65383	734.89880	0.73490	653.826	12.11	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	125.19420	0.12519	116.60530	0.11661	125.194	13.48	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	105.64690	0.10565	98.83510	0.09884	105.647	13.71	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.23760	18.23760	18.13620	18.13620		11.28	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	478.64660	0.47865	545.70500	0.54571	478.647	11.32	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	657.06070	0.65706	732.37040	0.73237	657.061	11.88	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	747.54670	0.74755	826.08510	0.82609	747.547	12.13	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	51.22850	0.05123	48.81920	0.04882	51.229	15.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	30.70120	0.03070	29.45910	0.02946	30.701	16.65	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	30.24370	0.03024	29.02620	0.02903	30.244	16.67	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39810	18.39810	18.29550	18.29550		11.47	0.00	0	2,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	402.10110	0.40210	380.35740	0.38036	402.101	12.60	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.67150	18.67150	18.56640	18.56640		12.39	0.00	0	875.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.96940	18.96940	18.86350	18.86350		12.53	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10336	0.10336	0.10377	0.10377		10.45	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10528	0.10528	0.10568	0.10568		11.75	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.28730	14.28730	14.28120	14.28120		10.65	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.36140	14.36140	14.35480	14.35480		10.70	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.39730	14.39730	14.39100	14.39100		10.84	1,439,730.00	100	73,976.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	31.85510	0.03186	36.02750	0.03603	31.855	10.24	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.50530	0.06251	69.20280	0.06920	62.505	10.09	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	126.48310	0.12648	136.63290	0.13663	126.483	10.37	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	184.58410	0.18458	196.78740	0.19679	184.584	10.56	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	108.81660	0.10882	116.23440	0.11623	108.817	12.92	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	91.43370	0.09143	98.24990	0.09825	91.434	13.34	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	82.98260	0.08298	89.45600	0.08946	82.983	13.58	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	29.40180	0.02940	32.73460	0.03273	29.402	16.20	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.65620	14.65620	14.64870	14.64870		11.02	0.00	0	18,757.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	110.92840	0.11093	115.21630	0.11522	110.928	10.09	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	160.12010	0.16012	165.72990	0.16573	160.120	10.14	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	166.51590	0.16652	172.27330	0.17227	166.516	10.16	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	337.73190	0.33773	340.97410	0.34097	337.732	11.81	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	323.89470	0.32389	327.20400	0.32720	323.895	11.93	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	268.15910	0.26816	271.65980	0.27166	268.159	12.45	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	261.75730	0.26176	265.27380	0.26527	261.757	12.52	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.90810	14.90810	14.89830	14.89830		11.54	0.00	0	500.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.18980	15.18980	15.17950	15.17950		12.18	227,847.00	15	15.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			516.15100		516.15100		513.27400	513.27400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.28100		524.28100		521.36500	521.36500			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.25800		533.25800		530.29000	530.29000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.46200		437.46200		436.29400	436.29400			0.00	0	2.00
AL37	On 05/02/2015	Index Future			444.35200		444.35200		443.17100	443.17100			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			516.23500		516.23500		513.63000	513.63000			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			524.36600		524.36600		521.72700	521.72700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.40500		469.40500		467.48300	467.48300			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			476.79800		476.79800		474.85200	474.85200			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			484.96300		484.96300		482.98100	482.98100			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.98460		9.98460		9.97320	9.97320		8.87	0.00	0	10,761.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	24.05040		0.02405		27.94990	0.02795	24.050	9.34	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	94.87570		0.09488		104.88460	0.10488	94.876	8.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	144.54090		0.14454		146.47700	0.14648	144.541	9.04	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	20.79940		0.02080		20.99760	0.02100	20.799	10.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	17.76900		0.01777		17.86390	0.01786	17.769	11.06	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.08820		10.08820		10.07560	10.07560		10.75	0.00	0	4,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.18770		10.18770		10.17430	10.17430		11.17	0.00	0	1,050.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.29930		10.29930		10.28530	10.28530		11.39	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.11660		10.11660		10.05850	10.05850		9.42	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.26670		10.26670		10.20690	10.20690		9.98	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			36.67370		36.67370		-37.85750	-37.85750			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			876.19250		876.19250		885.13840	885.13840			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			972.02600		972.02600		981.15850	981.15850			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			152.93730		152.93730		-163.55220	-163.55220			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			794.64860		794.64860		803.55540	803.55540			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.89250		11.89250		11.90620	11.90620		11.55	0.00	0	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.11470		12.11470		12.12740	12.12740		11.92	0.00	0	150.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79240		1.79240		1.79130	1.79130		11.10	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81220		1.81220		1.81150	1.81150		11.08	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/11/2014	Bond Future	123.19010		123.19010		123.19756	123.19756			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.14576		125.14576		125.15556	125.15556			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	9.55625	83.35063		9.62554	82.83575				0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.64637	84.66343		9.71768	84.14203				0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.72062	82.32406		9.79407	81.79434				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	467.72000	467.72000		465.95500	465.95500				0.00	0	404.00
GOVI	On 05/02/2015	GOVI	475.08700	475.08700		473.30000	473.30000				14,252,610.00	3	48.00
GOVI	On 07/05/2015	GOVI	483.22200	483.22200		481.40200	481.40200				0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.41353	117.41353		117.42312	117.42312				0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.12056	118.12056		118.13260	118.13260				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.72298	122.72298		122.28377	122.28377				0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.36955	123.36955		122.92597	122.92597				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	123.64361	123.64361		123.65274	123.65274				0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.60632	125.60632		125.61772	125.61772				0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2050	On 06/11/2014	Bond Future	131.62251	131.62251		131.63119	131.63119				0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.26377	132.26377		132.27510	132.27510				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	219.38600	219.38600		219.29800	219.29800				0.00	0	1,161.00
IGOV	On 05/02/2015	Index Future	222.86800	222.86800		222.78200	222.78200				22,286,800.00	10	10.00
IGOV	On 07/05/2015	Index Future	226.71000	226.71000		226.62200	226.62200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/11/2014		Index Future	594.31600	594.31600		594.10600	594.10600			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	603.74300	603.74300		603.53100	603.53100			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.76979	144.76979		144.79113	144.79113			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	6.13300	93.86700		6.14000	93.86000			774,402,750.00	33,000	0.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.28000	93.72000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.33000	93.67000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.46000	93.54000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.54000	93.46000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.65000	93.35000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.69000	93.31000		6.64000	93.36000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.99000	93.01000		6.89000	93.11000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.14000	92.86000		7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.32000	92.68000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.44000	92.56000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.61000	92.39000		7.54000	92.46000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.29670	1.29670		1.29500	1.29500			64,835.00	50	180.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.29770	1.29770		1.29610	1.29610			0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014		Bond Future	8.22920	121.28637		8.29286	120.74957		8.26	12,128,637.00	100	48,550.00
R186	On 06/11/2014	7.70	Call	186.91000	0.18691		137.59000	0.13759	186.910	8.05	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	303.53000	0.30353		229.06000	0.22906	303.530	8.09	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	697.07000	0.69707		550.68000	0.55068	697.070	8.17	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	1,797.70000	1.79770		1,512.81000	1.51281	1,797.700	8.29	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	1,200.90000	1.20090		1,452.81000	1.45281	1,200.900	8.29	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	741.75000	0.74175		924.46000	0.92446	741.750	8.36	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	623.42000	0.62342		785.07000	0.78507	623.420	8.39	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	559.96000	0.55996		709.59000	0.70959	559.960	8.41	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	32.38000	0.03238		47.19000	0.04719	32.380	8.75	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.29415	117.90072		8.35985	117.35790		8.84	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	707.27000	0.70727		808.90000	0.80890	707.270	9.18	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.34303	119.92219		8.41106	119.37082		9.02	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014		Bond Future	287.09833	287.09833		287.12105	287.12105			0.00	0	939.00
R197	On 05/02/2015		Bond Future	285.63930	285.63930		285.66803	285.66803			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	232.94416	232.94416		232.79173	232.79173			0.00	0	47,856.00
R202	On 05/02/2015		Bond Future	233.44628	233.44628		233.29569	233.29569			0.00	0	0.00
R202	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014		Bond Future	7.89051	100.67947		7.98005	100.14612		6.87	2,013,589.40	20	9,834.00
R2023	On 05/02/2015		Bond Future	7.95774	102.26521		8.05087	101.72534		6.96	0.00	0	0.00
R2023	On 07/05/2015		Bond Future	7.99971	100.09047		8.09673	99.54209		7.42	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	8.00880	102.02225		8.10974	101.46547		7.35	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	892.21000	0.89221		993.37000	0.99337	892.210	7.74	0.00	0	911.00
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014		Bond Future	7.06192	104.29568		7.09684	104.20547		2.42	0.00	0	14,449.00
R203	On 06/11/2014	6.84	Call	151.89000	0.15189		127.05000	0.12705	151.890	2.40	0.00	0	45.00
R203	On 06/11/2014	6.98	Call	276.30000	0.27630		238.43000	0.23843	276.300	2.42	0.00	0	14.00
R203	On 05/02/2015		Bond Future	7.14330	105.93835		7.18117	105.84877		2.38	0.00	0	0.00
R203	On 05/02/2015	7.69	Call	1,474.95000	1.47495		1,404.53000	1.40453	1,474.950	2.44	0.00	0	55.00
R203	On 07/05/2015		Bond Future	7.16606	103.58437		7.20806	103.49393		2.40	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014		Bond Future	8.59787	97.19562		8.66126	96.68407			0.00	0	4,192.00
R2030	On 05/02/2015		Bond Future	8.66219	94.71962		8.72736	94.20190			0.00	0	0.00
R2030	On 07/05/2015		Bond Future	8.71492	96.34441		8.78206	95.81846			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	8.81619	99.29737		8.87940	98.70340			0.00	0	6,708.00
R2037	On 05/02/2015		Bond Future	8.87796	96.60402		8.94281	96.00269			0.00	0	3,280.00
R2037	On 07/05/2015		Bond Future	8.92936	98.26121		8.99600	97.65025			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	7.33616	105.43222		7.37547	105.29302		3.50	0.00	0	12,681.00
R204	On 06/11/2014	7.99	Put	29.35000	0.02935		38.72000	0.03872	29.350	3.61	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future	7.40940	103.05785		7.45107	102.91855		3.63	0.00	0	0.00
R204	On 07/05/2015		Bond Future	7.44905	104.82451		7.49386	104.68351		3.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/08/2015	Bond Future			7.42417		102.80588		7.47203	102.66449		3.53	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	418.62000		0.41862		432.44000	0.43244	418.620	3.71	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			8.86959		101.18410		8.93267	100.53962			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.92864		98.39527		8.99333	97.74259			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.97786		100.08330		9.04429	99.42001			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.86019		100.54332		8.92841	99.82824			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.92050		102.12681		8.99049	101.40254			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.96563		99.44317		9.03745	98.70709			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			7.52214		101.17981		7.59710	100.86592		4.56	0.00	0	35,188.00
R207	On 05/02/2015	Bond Future			7.59093		99.13224		7.66999	98.81541		4.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.63631		100.83201		7.72027	100.51038		4.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,714.34000		1.71434		1,547.75000	1.54775	1,714.340	4.77	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			7.67071		96.18753		7.75060	95.80220		5.63	577,125,180.00	6,000	32,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	22.52000		0.02252		35.40000	0.03540	22.520	5.89	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.73741		97.70247		7.82095	97.31311		5.68	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.77947		95.97500		7.86722	95.57976		5.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.78091		97.82769		7.87286	97.42727		5.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	601.18000		0.60118		678.82000	0.67882	601.180	5.99	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			8.72890		76.87957		8.79726	76.34782		12.80	15,914,070.99	207	27,475.00
R209	On 06/11/2014	Bond Future	8.50	Call	721.70000		0.72170		579.48000	0.57948	721.700	12.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,535.18000		1.53518		1,285.64000	1.28564	1,535.180	12.80	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,458.00000		2.45800		2,120.76000	2.12076	2,458.000	12.94	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,720.85000		2.72085		2,363.43000	2.36343	2,720.850	12.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,994.64000		2.99464		2,618.11000	2.61811	2,994.640	13.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	264.16000		0.26416		355.49000	0.35549	264.160	13.16	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.50	Put	94.36000		0.09436		135.11000	0.13511	94.360	13.34	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	66.04000		0.06604		96.52000	0.09652	66.040	13.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	9.89000		0.00989		16.07000	0.01607	9.890	13.52	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	7.39000		0.00739		12.20000	0.01220	7.390	13.52	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	5.48000		0.00548		9.20000	0.00920	5.480	13.52	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78670		78.09046		8.85674	77.55192		13.23	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.83199		76.27906		8.90383	75.73198		14.15	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.85851		77.75215		8.93197	77.19647		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,396.33000		1.39633		1,527.14000	1.52714	1,396.330	14.58	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.56045		172.56045		172.57457	172.57457			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.29936		175.29936		175.31729	175.31729			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			132.39340		132.39340		132.41461	132.41461			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.88916		132.88916		132.91329	132.91329			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			136.89692		136.89692		136.90934	136.90934			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.30747		137.30747		137.32267	137.32267			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.60765		87.42565		8.67098	86.93388		11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.67179		88.80259		8.73683	88.30481		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.71852		86.77727		8.78539	86.27153		12.33	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			8.80944		77.77597		8.87756	77.22113		13.44	0.00	0	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,549.84000		3.54984		3,132.31000	3.13231	3,549.840	13.61	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	39.70000		0.03970		59.38000	0.05938	39.700	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.86827		79.00100		8.93811	78.43886		13.88	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.91203		77.06110		8.98363	76.48987		14.96	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future			21,224.51000		21,224.51000		21,218.31000	21,218.31000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/12/2014		Foreign Exchange Future	4.92860	4.92860		4.92590	4.92590		6.91	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	4.90630	4.90630		4.90310	4.90310		8.68	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,821,087,109.77</b>	<b>80,787</b>	<b>3 166 834.00</b>

### i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.40450			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.13500	105.15073		7.13500	105.09065			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	99.89796			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.51500	102.77419		8.51500	102.70435			0.00	0	5,000,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	101.30455			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.17500	105.66457		9.17500	105.58691			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	100.54868			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	100.63872			0.00	1,400,000,000	700,000,000.00
AB013	On 21/11/2018		Spot Bond	9.38000	99.10454		9.38000	99.03051			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	7.25500	100.31053		7.25500	100.25228			0.00	0	120,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	101.58382			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.84000	107.24383		8.84000	107.16823			0.00	0	500,000,000.00
ABCP12	On 20/09/2014		Spot Bond	1.36000	138.41202		1.36000	135.25231			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.40000	127.07753		2.40000	271.17007			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	101.09106			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.66809			0.00	0	0.00
ABFN07	On 17/03/2018		Spot Bond	0.00000	100.00000		0.00000	100.03795			0.00	0	0.00
ABFN08	On 17/03/2020		Spot Bond	0.00000	100.00000		0.00000	100.03962			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond	0.00000	100.00000		0.00000	100.04060			0.00	0	0.00
ABFN10	On 28/10/2019		Spot Bond	0.00000	100.00000		0.00000	101.40903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.31443			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.34885			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	128.71333		3.10000	128.64580			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.11000	120.13421		4.11000	120.06128			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.86000	104.63847		4.86000	104.56888			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		83.07073		100.00000	82.51445			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	171.61496		2.14000	171.53806			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.46768		2.76000	162.38673			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.30983		2.17000	173.23174			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.80000	185.63273		1.80000	185.55468			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.03625	77.16622		8.03625	77.11721			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.03625	77.16622		8.03625	77.11721			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93946			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.40509			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28778			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.27500	102.53568		7.27500	102.47548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79949			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.42500	105.90189		7.42500	105.83793			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34300			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000	94.25967		2.67000	106.67879			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	101.08490		2.50000	159.19249			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	117.08879		2.40000	211.56771			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54500	90.21716		9.54500	90.14747			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	103.24096			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.65000			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	108.81592		9.63000	108.73206			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.65500	108.63082		9.65500	108.54689			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.88000	89.47974		8.88000	92.78224			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.75000	107.93158		9.75000	107.84740			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.17577			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.06012			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.19000	105.17051		8.19000	105.10058			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.88500	106.93023		8.88500	106.85407			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.08500	103.94708		7.08500	103.88810			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.82000	99.78250		8.82000	99.71193			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.85000	92.97382		9.85000	92.89976			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		8.04000	101.95568		8.04000	101.88910			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.21000	217.16036		2.21000	275.01731			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.30000	126.86012		1.30000	129.64039			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.12000	128.74211		2.12000	131.26963			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00474		100.00000	0.00469			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	66.51280		100.00000	68.61081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.58500	101.98243		11.58500	101.88731			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.81930			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.52459		100.00000	4.38739			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.83950			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12549			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	32.92910		100.00000	26.15089			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.79909			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.31048		11.00000	65.25449			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.07462		100.00000	26.15089			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93335			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92672			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93632			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93432			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93343			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10372			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10372			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11029			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.17404			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11029			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09714			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.47256			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.15647			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85550			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93556			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.93332			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.93248			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.93409			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93795			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.34000	102.76649		9.34000	102.68861			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.17492			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.83841			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.31677			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.34371			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.43663			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.93625			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93825			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93873			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95613			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37364			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.95653			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68220			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62901			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.58387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	98.68826			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.37118			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.93602			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14575			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94393			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94528			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94267			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93767			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.94045			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94369			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94282			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.05513		10.23000	99.97289			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.94177			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94330			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	120.58755			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.45500	103.78327		9.45500	103.70471			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93784			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	115.51918		1.75000	115.56864			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18567			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94256			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93360			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93156			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93566			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.60843			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.05851			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72497			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.93640			0.00	0	600,000,000.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06256			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93197			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.93916			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.93561			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.93456			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47210			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71458			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93440			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.93440			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92499			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93319			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93067			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05620			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92499			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.37088			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.93305			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.92827			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	122.55220			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	123.42454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93788			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.57614			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93631			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.62539			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.93360			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93722			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93699			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81906			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.10829			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.07466			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.03007			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.61093		100.00000	14.50500			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57247			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.63049			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.66910			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27691			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40552			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.57687			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.23700			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.97500	100.77365		7.97500	100.70908			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.59605			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.85900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond		8.43500	100.69450		8.43500	100.62558			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond		9.34000	118.23596		9.34000	118.14753			0.00	0	1,201,145,300.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	99.62666		100.00000	98.84219			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.49000	104.97558		7.49000	104.91163			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	93.71512		100.00000	93.01576			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.28500	102.67083		9.28500	102.59489			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.12389		100.00000	16.01707			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		10.03000	102.88895		10.03000	102.80690			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.75000	164.11355		2.75000	164.03190			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.30299			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.20144			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21326			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.25941			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12051			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.61034			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.98046			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.93566			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97186			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.38500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21828			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.10998			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	128.53507		2.65000	292.21809			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.79396			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82624			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	97.57750			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	100.00000	12.57142		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14021			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94140			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94222			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.66219			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.92500	102.66945		8.92500	107.48198			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.57443			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.07346			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.40351			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85662			0.00	40,000,000	320,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.53800			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.45500	103.30483		9.45500	103.22664			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.66500	109.39593		7.66500	109.32851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		40.16009	100.00000	39.63260				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.82156				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.65984				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.71500		99.78907	7.71500	104.07901				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.79000		102.73410	8.79000	107.61653				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.23335		101.54965	11.23335	103.77161				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.21080		100.01067	11.21080	102.67963				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.25048		99.94488	11.25048	102.63929				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.34456				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28784		99.82548	11.28784	102.56177				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.03034		99.12157	12.03034	101.93593				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.39990				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.39990				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.39997				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.48335		99.10516	11.48335	102.07998				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.41340		100.64704	11.41340	102.61208				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.21080		100.01067	11.21080	102.67963				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.33257		100.02557	11.33257	102.72532				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.51615		95.29914	10.51615	102.16584				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.27821				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.26369				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.26369				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.14238				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.03559	98.63154		11.03559	101.63479			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.56500	98.73637		11.56500	101.32122			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19753			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.49000	71.01318		11.49000	99.04825			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.06811			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	91.05247		9.28000	102.03980			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.23061			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.32500	69.73876		11.32500	98.87130			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.16444			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.21958			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.21958			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.79715			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.13797			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.23368			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.72207			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.23368			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.14238			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.15661			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.23377			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.61449			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.23335	101.44171		14.23335	104.42406			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.44171		99.53329		15.44171	103.24260			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33604		99.47540		14.33604	103.02468			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.93570			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.93570			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.93570			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	103.04574			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.55027			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		20.67598		100.00000	20.55852			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.33084		100.00000	22.74742			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.68313		100.00000	20.70271			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.29822		100.00000	12.77946			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.29822		100.00000	12.77946			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.45104		100.00000	15.45097			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.78861		100.00000	13.38800			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.11043			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13368			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.29789			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37869			0.00	2,000,000,000	1,000,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.76536		100.00000	8.70181			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.76536		100.00000	8.70181			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		91.93955		100.00000	91.25000			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		86.28842		100.00000	85.68075			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		83.14351		100.00000	82.57919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.11000	103.95681		2.11000	178.26942			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000	95.03901		8.27000	149.13301			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000	96.35292		8.27000	149.48700			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500	99.24875		8.65500	99.17984			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.24639			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94111			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.92500	97.47226		7.92500	97.41052			396,250,000,000.00	50,000,000	286,700,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.22166			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20720			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23170			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31332			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39491			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62290			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.43387		100.00000	24.25672			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97893			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02740			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.04816			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.05508			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13811			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24871			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.30001		100.00000	15.18909			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.30001		100.00000	15.18909			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08009			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.08764			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.34000	101.17879		8.34000	101.11030			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.09249			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10098			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	13.65414		100.00000	13.55407			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	13.65414		100.00000	13.55407			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.23120			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57009			0.00	0	300,000,000.00
BID06	On 30/06/2019	Spot Bond		8.62500	67.16726		8.62500	102.82210			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.52990			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.93565			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.52115			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.60328			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51197			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.53759			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.58409			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77683			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.10106			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	55.17510		100.00000	54.77070			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.30585			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34394			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		100.00000	92.87532		100.00000	92.17172			0.00	0	10,000,000,000.00
BTC002	On 17/03/2015	Spot Bond		100.00000	67.46765		100.00000	67.09559		850,000,000,000,000.00	8,500,000,000	8,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.33193		100.00000	21.34076			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04133			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.66280			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.53500		105.60615		7.53500	105.54134			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.44000		114.18657		9.44000	114.10074			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.68320			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.29000		105.76503		9.29000	105.68676		15,235,600,000,000.00	1,640,000,000	970,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.52500		96.81562		12.52500	96.71820			0.00	0	2,000,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.38270			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.48500		101.81762		11.48500	101.72497			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77207			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.33000		103.48826		9.33000	103.41135		17,727,000,000,000.00	1,900,000,000	950,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.21665			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.92500		97.72958		11.92500	97.63735			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.69956			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.11544			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.88542			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20500		96.03082		10.20500	95.95292			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10000		117.21717		10.10000	117.12254			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000		113.42515		9.95000	113.33490			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.28000		112.64052		9.28000	112.55587			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34355			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.69000		100.29657		11.69000	100.20372			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.89305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52175			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.48362			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59608			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.55463			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.43381			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90219			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.97933			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.06795			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09656			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.08531			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14476			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84754			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93635			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85850			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.24941		10.11000	102.16723			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50099			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	119.54957		2.76000	119.49014			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	116.63410		3.14000	119.34441			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.49252		8.25000	100.42522			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.79500	127.04006		2.79500	121.21432			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	124.62625		2.40000	118.91504			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.90977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.32452				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.29512				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.74000		103.25904	8.74000	103.18666				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.45604				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.43368				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.26015				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.27300				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.79000		103.37918	8.79000	103.30631				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.79000		103.37918	8.79000	103.30631				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.84000		102.15184	8.84000	102.07943				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.93474				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.92788				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.38386				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.38386				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	66.94400				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.74257				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.93398				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.51894				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.55057				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.72272	9.35000	100.64771				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.72272	9.35000	100.64771				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.51847				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.51982				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.27618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.10731			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20280			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20782			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.10731			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.10731			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14393			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87366			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44315			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98730			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98730			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98730			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32896			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.25500	101.32769		9.25500	101.25297			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.01516			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92567			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33990			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34058			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37692			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.58825			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.61966			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57252			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.09909			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.23441				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.03285				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93648				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.23703				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.90874				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07628				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83589				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.39975				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92432				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83777				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80293				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93020				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92436				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92436				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92171				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.42058				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.32181				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.34399				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.77639				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.70051				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.89778				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	124.38641				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.84700				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.82500	96.52995	10.82500	96.44702				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.34500	93.19052		11.34500	93.10580			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83341			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.92400			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.82779			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21654			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.16763			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.40919		8.80500	103.38081			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22884			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	121.01994			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93016			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92893			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93322			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90631			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90631			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	76.82941			0.00	2,200,000,000	2,200,000,000.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92686			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83341			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.71945			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.82587			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15422			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84444		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90690		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92345		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.94196		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.92646		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14281		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.82536		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78924		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.08356		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.44323		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90037		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.09616		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20885		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.93911		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.03820	10.55000	99.91622		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.00500	103.31076	10.00500	103.21041		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.93357		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.11910		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.14500	104.65803	12.14500	104.53171		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.16611		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.17500	104.49673	12.17500	104.32906		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.60500	104.25669	10.60500	104.11041		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.16611		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.19207			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.91925			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.92557			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91509			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.50500	101.84007		9.50500	101.69335			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.51662			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.92621			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	100.05682		10.55000	99.97207			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.05917		11.00000	97.29960			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17460			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.92499			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.19437			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.93500	100.63945		11.93500	100.27903			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.91777			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.93320			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.24619			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.92868			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.25712		7.01000	39.85415			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	156.84409			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.65500	99.24875		8.65500	138.31652			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000	33.94563		8.27000	149.13301			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000	34.36947		8.27000	149.48700			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.41833			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.35350			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57076			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57076			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.93391			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93842			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93760			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93197			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21654			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93804			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93483			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93525			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.93484			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.57956			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.50775			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.62049		8.87000	103.50870			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74000	103.46464		8.74000	103.39212			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.11500	115.50590		10.11500	115.41252			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.45500	105.74309		8.45500	105.67134			0.00	0	3,000,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.70500	105.06713		9.70500	104.98598			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.78500	105.33145		9.78500	105.24901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.13500		98.51291		10.13500	98.43310			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000		99.22093		11.00000	99.13387			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000		92.01459		11.00000	91.93387			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.51753			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.47143			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.37792			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39002			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.88870			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.50486			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02500		102.29399		11.02500	102.19854			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.49801		100.00000	11.41373			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.79909		100.00000	3.76323			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.82507		100.00000	13.69458			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.03261			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06500		96.69941		8.06500	96.63709			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.48710			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.42927			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.27628			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		87.39511		100.00000	86.79238			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21047			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.96048			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.25075			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	102.14464				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91227				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.95417				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90119				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.92376				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.30902				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70500	103.97530	8.70500	103.90270				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.52000	115.94516	7.52000	115.87504				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.41500	105.56534	8.41500	105.49443				4,745,218,500.00	563,900	1,470,563,900.00
DV23	On 27/02/2023	Spot Bond	9.03500	106.30283	9.03500	106.22628				5,219,519,500.00	577,700	9,354,977,700.00
DV24	On 18/02/2024	Spot Bond	8.98500	105.31861	8.98500	105.24317				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.58000	104.96043	9.58000	104.88040				0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.18411				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.12344				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92626				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.81586				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.05567				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.71837				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.01726				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.01000	127.15792	8.01000	127.07653				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.97116				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	0.20000	102.84354	0.20000	135.20304				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.01000	123.64353	2.01000	123.58954				0.00	0	4,908,000,000.00
EL29	On 19/11/2029	Spot Bond	2.02000	110.90529	2.02000	110.85676				2,424,000,000,000.00	1,200,000,000	3,600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.85935	2.09500	109.81062				27,654,000,000,000.00	13,200,000,000	39,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.15000	102.05030	2.15000	102.00450				0.00	0	20,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.60500	105.77913	9.60500	105.69827				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500	106.33822	9.45500	106.25684				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000	103.82853	10.05000	103.74556				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.27000	95.09537	10.27000	98.16712				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.35500	106.93332	10.35500	105.94379				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.69514				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.45310				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14336				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.77838				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.53562				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.59667				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	97.26826	100.00000	96.52196				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	55.13779	100.00000	54.61734				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	90.19123	100.00000	89.54854				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	76.96973	100.00000	76.51786				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.01649	3.00000	131.94797				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.44500	103.93386	11.44500	103.83961				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.43526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24509			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.87692			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.90500	100.25360		9.90500	100.17418			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.64601			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.47649			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74582			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.68933			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73253			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.09568			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.62102			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.64670			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.61588			0.00	0	1,200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.63729			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.62891			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.62025			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05500	101.10185		7.05500	101.04409			32,917,219,000.00	4,665,800	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80500	108.34069		7.80500	108.27271			276,789,495,500.00	35,463,100	11,632,600,000.00
ES23	On 25/01/2023	Spot Bond	8.53500	110.19606		8.53500	110.12101			65,656,341,000.00	7,692,600	6,007,692,600.00
ES26	On 02/04/2026	Spot Bond	8.92000	92.18155		8.92000	96.02848			9,703,176,000.00	1,087,800	9,201,087,800.00
ES33	On 15/09/2033	Spot Bond	9.50500	82.66754		9.57000	82.11646			14,981,781,000.00	1,576,200	33,569,076,200.00
ES42	On 25/04/2042	Spot Bond	9.66500	92.30647		9.66500	92.23508			0.00	0	26,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.67818			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.67540			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53053			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26728			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.86121			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30098			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.38624			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15452			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.61259		100.00000	11.52840			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.30150		100.00000	11.21957			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.76837			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.84296			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.99182			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.14026			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.32500	99.29662		9.32500	99.22247			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.17001			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16994			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.20686			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.60697			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.38619			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.39260			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.20500	101.64896		10.20500	101.97025			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.12500	105.90704		11.12500	105.81310			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.57109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.22000	129.59118		2.22000	130.40137			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	128.59208		2.24000	274.40551			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	103.13054		2.38000	109.57583			16,660,000,000,000.00	7,000,000,000	3,500,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	101.31497		2.48000	159.55048			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000	118.95120		2.29000	214.93481			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.69500	105.64050		7.69500	105.57443			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83200	62.70806		7.83200	62.05313			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46100	40.13597		9.46100	39.22575			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.83573		9.70000	37.91561			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	69.39163		100.00000	68.99811			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	76.19528		100.00000	75.76242			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.44320			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92606			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93640			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92987			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92499			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92852			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97293			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.03326		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92154			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90324			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90612			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	16.49511		100.09221	14.80975			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93304			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.43820			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.92610			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.32163			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93136			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93060			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93691			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.92991			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90816			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.93115			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.68857		13.22500	57.62674			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93508			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.93500			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91123			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93205			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	94.51675		3.62500	97.73011			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.41280			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.66138			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83341			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09270			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93475			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.10734			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.92359			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.09558			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.27905			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91227			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.93057			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.91235			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.93549			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.92991			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.92991			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.08014			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58418			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.67488			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.78555			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.39277			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.92598			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37821			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.76707			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35389			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35776			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35441			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22371			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35441			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21848			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.96873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	100.03125		8.75000	101.04029			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.76461			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.51613		100.00000	9.01106			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.60031		100.00000	8.22631			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.08379			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93108			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93151			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20975			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17008			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	116.40723		3.46000	120.16027			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.93023			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.92951			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	107.48163		3.44000	120.31801			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.64000	98.38646		1.64000	127.87715			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	104.84389		3.46000	120.16027			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000	102.04105		2.62000	125.79473			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000	101.24487		2.69000	132.87548			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31680			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93952			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.93075			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.06933			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91897			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.92199			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.92802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92810			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.81497			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07743			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.11861		100.00000	9.57211			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.07973		100.00000	21.91790			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		65.88071		100.00000	65.26557			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.28371		100.00000	17.73800			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.76000		148.47900		4.76000	148.38159			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70264			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.56113			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.75315			0.00	0	711,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.20210			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.69267			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.01445			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.76929			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.45341		2.11800	100.28885			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.51000		99.91885		2.51000	130.94135			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.16291			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.71316		10.38000	101.62822			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.71316		10.38000	101.62822			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.87423			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	2.65000		97.40069		2.65000	105.69457			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		205.07874		2.60000	205.61006			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.62000		106.31183		2.62000	106.26018			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.28642			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		204.20457		2.63000	204.73427			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.32838			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		108.61854		2.48000	108.56700			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.71000		104.62583		2.71000	104.57423			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.44672			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77135			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.81500		102.74957		2.81500	102.64801			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		110.95903		2.75000	255.01790			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		123.83888		2.75000	264.25163			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.49678		2.25000	274.20192			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		121.85421		2.97000	260.01208			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.45964		2.59000	127.24506			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.09857			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.32815		2.12000	127.25584			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31073			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.54023			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.96444			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.49000		105.52555		2.49000	105.47539			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.38206		104.97509	17.24903			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		21.21170		101.07593	21.05473			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.20708		100.44759	14.10254			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.74781		100.76967	19.60208			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000		116.18268		2.12000	116.13079			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000		97.17602		2.34000	109.98230			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.56298			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		96.90676		2.37000	109.67730			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.52188			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		126.60866		2.45000	342.30341			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.86639			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.49635			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.51589			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.92500		101.05801		6.92500	101.00235			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.85000		100.42213		7.85000	100.35807			706,500,000,000.00	90,000,000	30,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.16000		101.04499		8.16000	100.97805			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.36500		111.06577		8.36500	110.99119			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.90000		103.56482		8.90000	103.49133			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.10500		102.53655		9.10500	102.46175			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.67500		89.52840		9.67500	89.45832			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000		109.66819		9.71000	109.58299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.05000	99.20430		10.05000	100.64050			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.42000	93.64645		10.42000	93.56893			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.30000	82.21564		10.30000	82.14798			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.94836			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.94639			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.94559			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.94355			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.94034			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.93793			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	99.92754			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.55021			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.57446			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.58017			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.59636			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.62067			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.64092			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.72991			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.64396			0.00	600,000,000	300,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.87002			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.14000	105.00996		9.14000	104.93306			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB96		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.35597			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.05674			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.07942			0.00	180,000,000	90,000,000.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.12324			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.17759			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.25302			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.23342			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.51334			0.00	35,000,000	35,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.30106			0.00	300,000,000	300,000,000.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.27598			0.00	20,000,000	20,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36814			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.16825			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.62685			0.00	0	0.00
GRT08		On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88383			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000		3,610,020,000,000,000.00	36,100,200,000	36,100,200,000.00	
GSIS02		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.46758			0.00	0	0.00
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86816			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83665			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38183			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.60229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.08389			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.92173			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.98982			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.90434			0.00	800,000,000	400,000,000.00
HILC15	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.73453			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.24049			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.66653		102.13603		7.66653	96.24117			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.29766			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.66612		101.83515		8.66612	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37115			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.11612		101.91368		9.11612	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46094			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32304			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.47196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.52576			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91838			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.17000	102.47151		9.17000	102.39663			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.16000	108.67119		8.16000	108.60037			0.00	0	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	130.61308		2.03000	278.72291			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05000	133.23490		2.05000	284.31730			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.51500	98.96495		9.51500	98.88998		45,672,000,000,000.00	4,800,000,000	4,206,700,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.44000	99.59166		9.44000	99.51680			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	63.38208		100.00000	62.92256			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	16.45481		100.00000	16.33551			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	97.41041		100.00000	96.65136			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	44.13770		100.00000	43.81770			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	22.52997		100.00000	22.36663			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.54022		100.00000	14.43481			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	65.67275		100.00000	65.19662			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.73000	116.44333		1.73000	116.39510			32,870,738,710,000.00	19,000,427,000	02,242,527,000.00
I2038	On 31/01/2038	Spot Bond		1.87000	121.70880		1.89000	121.21320			1,496,953,139,000.00	800,509,700	06,682,675,100.00
I2046	On 31/03/2046	Spot Bond		1.87000	122.62199		1.87000	123.90263			440,198,000.00	235,400	48,414,918,900.00
I2050	On 31/12/2050	Spot Bond		1.93000	130.53493		1.93000	130.47877			834,532,000.00	432,400	44,556,266,800.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.58500	101.56584		7.58500	101.50472			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71476			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65743			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond			8.34000	101.77888		8.34000	101.70999			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond			8.04000	106.00914		8.04000	105.93992			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond			8.16000	100.96436		8.16000	100.89855			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond			0.00000	100.00000		0.00000	100.86542			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond			0.00000	100.00000		0.00000	100.91533			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond			1.46000	101.51554		1.46000	129.16660			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond			2.19000	104.18013		2.19000	130.66115			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	101.77942			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond			0.00000	100.00000		0.00000	102.65890			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond			8.16000	101.58803		8.16000	105.89152			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond			0.00000	100.00000		0.00000	100.47256			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond			0.00000	100.00000		0.00000	101.57721			0.00	0	50,000,000.00
IBL43	On 15/11/2015	Spot Bond			0.00000	100.00000		0.00000	100.95856			0.00	0	200,000,000.00
IBL45	On 21/12/2018	Spot Bond			8.75500	99.38129		8.75500	99.31150			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond			8.78000	94.95461		8.78000	94.88811			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond			0.00000	100.00000		0.00000	100.31113			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond			8.24000	97.08165		8.24000	100.67441			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond			9.25000	100.59639		9.25000	100.49935			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond			0.00000	100.00000		0.00000	100.93186			0.00	1,100,000,000	550,000,000.00
IBL53	On 31/07/2018	Spot Bond			0.00000	100.00000		0.00000	100.95907			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.90000	99.92776		7.90000	99.86467			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.53500	99.77883		8.53500	99.71086			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	101.06078			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	100.00000		0.00000	100.69921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond		7.81000	102.43411		7.81000	102.37015			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.49500	103.46707		8.49500	103.39692			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.63500	104.76277		9.63500	104.68243			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.53686			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06749			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98472			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.00601			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.02716			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00536		100.00000	0.00532			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19430			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.14630			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.85500	101.09168		8.85500	101.01991			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.12726		5.00000	102.08592			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.12726		5.00000	102.08592			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.71379		5.00000	100.67325			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.12726		5.00000	102.08592			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.08756		4.00000	100.05471			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	31.92945		100.00000	34.14565			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	31.79817		100.00000	33.95301			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	31.79817		100.00000	33.95301			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.32195		9.20000	110.47819			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.78460			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.78460			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.74586			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000	7.43867		100.00000	7.38415			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond			0.00000	100.00000		0.00000	100.63253			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			9.09000	100.11183		9.09000	100.04020			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000	100.00000		0.00000	100.61948			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000	9.39647		100.00000	9.32834			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000	65.88071		100.00000	65.26557			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond			100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond			100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond			100.00000	97.49942		100.00000	96.73572			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond			100.00000	95.73586		100.00000	94.99943			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond			100.00000	94.05814		100.00000	98.41270			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond			100.00000	92.73720		100.00000	90.59711			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond			100.00000	87.65288		100.00000	85.80106			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond			100.00000	97.56097		100.00000	96.74000			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond			100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond			100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond			100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
INA439	On 23/09/2014	Spot Bond			6.20000	99.98302		6.20000	99.88124			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond			6.20000	99.86429		6.20000	99.76276			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond			6.20000	99.74585		6.20000	99.64456			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond			6.20000	99.62769		6.20000	99.52663			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond			6.30000	99.50195		6.30000	99.39952			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond			6.30000	99.26328		6.30000	99.16134			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA446	On 11/11/2014	Spot Bond			6.30000		99.14437		6.30000	99.04268			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond			6.40000		98.89026		6.40000	98.78749			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond			6.40000		98.65078		6.40000	98.54850			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	102.01279			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			11.23335		103.90725		11.23335	103.30299			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			11.23335		102.19361		11.23335	102.26686			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		100.00000		0.00000	99.93268			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.26195			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.93444			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		103.05169		6.50000	102.99768			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.92704			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		100.00000		0.00000	95.42198			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.08057			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.00000		0.00000	101.22430			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	99.92991			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		100.00000		0.00000	100.31667			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	99.94551			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	99.94592			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.79625			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.68062			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.57644			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.56994			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.13787			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.06137			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.52373			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.11407			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	100.00000	71.98985		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.14238			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.39255			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.58822			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.15290			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.05618			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53469			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.34258			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.36085			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.85000	103.77311		8.85000	103.69948			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58291			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.62231			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.64860			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.10356			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.40500	102.98886		9.40500	102.91173			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03396			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.64000	102.81524		8.64000	102.74438			222,912,000,000.00	25,800,000	1,196,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48084			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.46410			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond			0.00000		100.00000		0.00000	100.92537			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond			0.00000		100.00000		0.00000	100.61206			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond			0.00000		100.00000		0.00000	99.93191			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond			8.76500		103.88559		8.76500	103.81257			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	101.63067			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			0.00000		100.00000		0.00000	100.26866			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			3.28000		96.95465		3.28000	124.40615			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			3.66000		138.00805		3.66000	139.94880			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			0.00000		100.00000		0.00000	101.79975			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			0.00000		100.00000		0.00000	101.58446			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000		100.00000		0.00000	101.49043			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.16590			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000		100.00000		0.00000	99.77799			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.73000		96.01619		3.73000	96.79893			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.73000		95.93615		3.73000	103.07721			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000		100.00000		0.00000	100.19940			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000		100.00000		0.00000	100.88379			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.37500		115.28049		10.37500	115.18548			0.00	0	354,000,000.00
IV09	On 30/04/2018	Spot Bond			0.00000		100.00000		0.00000	101.48977			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.76000		136.48123		3.76000	138.42170			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond			100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond			100.00000		95.24365		100.00000	94.51475			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond			100.00000		99.20000		100.00000	96.87500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV444U	On 30/10/2014	Spot Bond	100.00000		95.37784		100.00000	93.25834			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		90.94769		100.00000	88.95613			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		86.40958		100.00000	84.60937			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12787			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.54587			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.71206		6.20000	99.61084			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.59398		6.20000	99.49299			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.73618		6.40000	98.63372			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.61666		6.40000	98.51446			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.82557			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.65825			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.40372			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46730			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.57213			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.62220			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.37065			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34268			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35181			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37008			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.28785			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23232			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05548			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.70189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.45665			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.45211			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.61888			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28011			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12176			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94243			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64756			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.69184			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.69183			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.09500	108.80419		9.09500	102.36528			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	19.56352		100.00000	19.34367			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.26290		100.00000	12.10184			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18023			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.27500	108.04444		9.27500	101.79954			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07651			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.72325			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.07845			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	89.16755		100.00000	88.53365			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.07326			0.00	20,060,000,000	10,030,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	93.92576		100.00000	93.22308			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33700			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	35.41260		100.00000	35.15585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.79968			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	85.79866		100.00000	85.20695			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	92.27827		100.00000	91.59976		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000	79.04392		100.00000	78.56680			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	91.03188		100.00000	90.37222			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	82.14717		100.00000	81.60435			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08665			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08980			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24199			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00034		100.00000	75.00032			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.40928			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.22368			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000	142.88350		8.65000	142.78490			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16700			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.77454			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.02067			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40036			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06036			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01741			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.74000	98.13721		8.74000	98.06879			0.00	0	1,320,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.89000	73.56159		8.89000	99.79704			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.35000	100.12992		9.35000	100.05536			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		10.08500	103.61208		10.08500	103.52856			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13238			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59091			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.62942			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.67541			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.21065			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.65272			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.42693			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.82258			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.60577			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.28818			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.29051			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond		100.00000	66.66670		100.00000	66.66668			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.69554			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41612			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38446			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.98633			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.50944			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.07497			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43167			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.67681			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.71879			0.00	0	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.13012			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15930			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75384			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.79323			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.81194			0.00	0	360,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	89.14712		100.00000	88.51488			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	32.76800		100.00000	26.02435			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	80.00000		100.00000	63.53600			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.67500	105.24779		8.67500	105.17455			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.56500	105.14478		8.56500	105.07253			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08977			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08385			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.25123			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.12747			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.14991			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.26216			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.40189			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.46976			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97500	105.11913		7.97500	105.05178			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.74500		104.06969		8.74500	103.99711			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.53000		104.60096		9.53000	104.52160			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50000		103.08299		6.50000	103.02876			0.00	0	500,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.94596			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.94396			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.55000		102.70139		9.55000	102.73097			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.73500		100.87072		7.73500	100.80730			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.44475			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.90000		102.44412		8.90000	102.37102			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.03807			0.00	0	27,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.40500		104.71160		9.40500	103.20855			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.82258		100.00000	13.72127			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79541			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.60000		102.35096		8.60000	102.28034			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.68500		103.07194		7.68500	103.00860			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.54000		105.82485		8.54000	105.75273			0.00	0	984,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.68856		100.89771	6.63969			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.77659		100.61875	6.72718			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.71834			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.72305			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.78174			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84991			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.64886	100.00000	0.64416				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.64886	100.00000	0.64416				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.00000	98.59588	9.00000	98.52514				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	99.94646	7.59000	99.88578				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.07000	102.11495	9.07000	102.04113			254,320,986,000,000.00	28,039,800,000	8,784,600,000.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.05801				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.85500	102.62672	8.85500	102.55305				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.61741				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.33500	102.53036	9.33500	102.45287				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.79030				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.05500	103.38908	9.05500	103.26339				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.67158				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.85070				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28170				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.56285				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94263				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56315				0.00	600,000,000	300,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.65216				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.28500	103.23764	7.28500	103.17644				0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.36915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		8.57500	111.59040		8.57500	111.51277			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.82500	35.41767		10.82500	35.38776			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.48500	105.32540		7.48500	105.26197			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53999			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.32194			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.04000	101.80906		8.04000	101.74365			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92506			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	100.00000		0.00000	101.06469			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.65284			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58682			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40543			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39009			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.92473			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.15368			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.07663			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.22950			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.70313			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.94133				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94454				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.29788				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.94649				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.94197				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.94202				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.96037				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.93319				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99500	104.03331	9.99500	103.93651				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.93360				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.03000	102.79739	10.03000	102.78063				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.93319				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.93993				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.97997				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.93254				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.93172				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.62500	101.91668	8.62500	101.84538				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.32111				0.00	1,500,000,000	750,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.26355				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.95500	104.68940	9.95500	107.88073				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	105.05308				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27263				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.99000	114.86335	11.99000	114.75436				0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.43663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85043			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000		167.70611		2.26000	167.62932			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60000		104.88908		8.60000	104.81710			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.16884			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23000		106.14277		9.23000	106.06384			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.56549			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70908			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.53521			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.55418			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.54283			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.43000		106.13148		9.43000	107.33150			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55425			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.56554			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.55797			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63000		106.12039		9.63000	106.03810			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.58076			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.57311			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.57690			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.71648			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67053			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.58824			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.43500		117.01626		8.43500	116.93703			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17500		122.12175		9.17500	122.03246			62,390,000,000.00	6,800,000	2,203,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.15500	172.40372		2.15500	172.32627			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.75000	122.77989		9.75000	122.68411			0.00	0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.05684			0.00	5,500,000,000	5,500,000,000.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.98629			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.60815			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97103			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.24243			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.47765			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.52780			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.65085			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.60284		100.00000	16.48247			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.17519		100.00000	42.86216			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.53500	105.02499		7.53500	104.96133			0.00	0	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.84836		100.00000	23.67546			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.92232		100.00000	66.43713			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76183			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.06653			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33689			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21397			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78386			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00965			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.15975			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.59216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond		9.50500	103.81499		9.50500	103.67658			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.00489			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.03368			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.04664			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.07542			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.19913			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.22789			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08827			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.07000	41.07738		8.07000	41.05075			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond		6.58500	106.72150		6.58500	106.66422		920,721,065,061,000.00	39,820,966,600	84,866,699,900.00	
R158P	On 15/09/2015	Spot Bond		6.74000	93.70606		6.74000	93.65459			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.84000	112.40070		6.84000	112.33808		258,334,422,336,000.00	37,768,190,400	11,504,693,700.00	
R159P	On 15/09/2016	Spot Bond		6.67000	87.81349		6.67000	87.76575			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.19000	120.29229		8.25000	119.70104		0,642,818,002,544,000.00	99,489,377,600	63,855,789,800.00	
R187P	On 21/12/2026	Spot Bond		7.99000	38.31194		7.99000	38.28735			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.91000	35.78784		7.91000	35.76509			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.75000	284.72588		1.75000	284.60729		91,429,100,000.00	52,245,200	28,511,759,000.00	
R201	On 21/12/2014	Spot Bond		5.98000	102.85833		5.98500	102.80724			0.00	0	69,800,000,000.00
R202	On 07/12/2033	Spot Bond		1.79500	231.01919		1.80000	230.75355		12,292,891,821,500.00	6,848,407,700	53,134,259,200.00	
R2023	On 28/02/2023	Spot Bond		7.85000	99.85433		7.93500	99.27648		2,187,267,029,410,000.00	78,632,742,600	46,043,290,600.00	
R203	On 15/09/2017	Spot Bond		7.01000	103.44088		7.04000	103.30060		3,009,546,554,050,000.00	29,321,905,000	95,268,244,000.00	
R2030	On 31/01/2030	Spot Bond		8.62000	95.91049		8.62000	95.84453		453,371,749,772,000.00	52,595,330,600	49,833,051,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond	8.73500	95.39151		8.73500	99.56011			935,955,250,000,000.00	07,150,000,000	88,300,000,000.00
R2037	On 31/01/2037	Spot Bond	8.84000	97.91537		8.84000	97.84634			44,036,895,812,000.00	4,981,549,300	66,331,549,300.00
R204	On 21/12/2018	Spot Bond	7.29000	104.56810		7.32500	104.37872			1,578,760,186,986,000.00	16,565,183,400	05,684,437,200.00
R2044	On 31/01/2044	Spot Bond	8.89500	99.73728		8.89500	99.66654			1,031,820,000,000,000.00	16,000,000,000	29,745,000,000.00
R2048	On 28/02/2048	Spot Bond	8.89000	99.03278		8.89000	98.96141			1,453,162,135,453,000.00	63,460,307,700	87,896,707,700.00
R207	On 15/01/2020	Spot Bond	7.48000	100.35054		7.55000	99.99006			1,983,105,263,260,000.00	65,121,024,500	20,549,225,500.00
R208	On 31/03/2021	Spot Bond	7.63000	95.39917		7.70500	98.33921			7,248,812,709,446,000.00	50,040,984,200	48,694,640,100.00
R209	On 31/03/2036	Spot Bond	8.69500	76.24949		8.76000	78.80422			2,602,808,976,424,000.00	99,345,483,200	25,512,805,300.00
R210	On 31/03/2028	Spot Bond	1.76000	171.13454		1.76000	173.08381			38,967,577,792,000.00	22,140,669,200	36,051,604,200.00
R211	On 31/01/2017	Spot Bond	0.76000	131.29938		0.76000	131.25533			25,524,372,000.00	33,584,700	80,439,551,000.00
R212	On 31/01/2022	Spot Bond	1.62000	135.76569		1.62000	135.71067			1,005,412,176,000.00	620,624,800	73,481,253,300.00
R213	On 28/02/2031	Spot Bond	8.57000	86.70909		8.63000	86.17897			2,067,661,219,495,000.00	41,267,353,500	37,737,269,900.00
R214	On 28/02/2041	Spot Bond	8.84000	76.60548		8.84000	76.55059			1,595,796,475,572,000.00	80,519,963,300	08,798,763,300.00
R227C	On 15/03/2015	Spot Bond	6.90000	96.81544		6.90000	96.76231			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.74000	93.70606		6.74000	93.65459			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.66000	90.75507		6.66000	90.70581			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.67000	87.81349		6.67000	87.76575			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99000	98.54451		5.99000	98.49672			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.81000	95.12768		6.81000	95.07547			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.68000	92.13949		6.68000	92.08988			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.66000	89.19163		6.66000	89.14375			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.72000	86.20479		6.72000	86.15810			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.01500	82.75185		7.01500	82.70510			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.06500	79.82244		7.06500	79.77703			0.00	0	0.00



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		7.33000	76.36371		7.33000	76.31866			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.31000	73.72429		7.31000	73.68092			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.29000	71.18985		7.29000	71.14808			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.28000	68.72101		7.28000	68.68074			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.51000	65.46774		7.51000	65.42819			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.49000	63.17441		7.49000	63.13634			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.62500	60.36190		7.62500	60.32489			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.59500	58.26701		7.59500	58.23142			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.56500	56.26109		7.56500	56.22686			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.53500	54.33996		7.53500	54.30703			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.49500	52.54389		7.49500	52.51221			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.45500	50.82682		7.45500	50.79633			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.19000	45.73624		8.19000	45.70615			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.15000	44.11036		8.15000	44.08148			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.11000	42.55867		8.11000	42.53094			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.07000	41.07738		8.07000	41.05075			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.03000	39.66293		8.03000	39.63734			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.99000	38.31194		7.99000	38.28735			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.95000	37.02125		7.95000	36.99760			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.91000	35.78784		7.91000	35.76509			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70545			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.60100			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.71698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.54591			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.14871		100.00000	17.02437			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.93555		100.00000	9.86352			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.67271		100.00000	21.51387			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.96221			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17042			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65003			0.00	0	700,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89680			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.55627			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28541			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.00891			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.28856			0.00	4,200,000,000	1,400,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.93059			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21045			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37682			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21531			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.45369			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.23900			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90732			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	83.99196			0.00	0	950,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.92301			0.00	0	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.09993			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.73173			0.00	0	0.00

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	100.00000		0.00000	99.71003			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	80.02364			0.00	0	2,698,000,000.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.20562			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	103.72064		12.35000	103.61936			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.46091		100.00000	14.35607			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45604			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33775			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.09461			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80199			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	3.71346		100.00000	3.68624			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	16.17780		100.00000	16.06051			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	37.26306		100.00000	36.99290			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.56318		100.00000	13.46484			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	23.80730		100.00000	23.63469			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.47342			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	79.04474			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.00500	108.89362		9.00500	108.81503			0.00	0	770,000,000.00
RW23		On 10/12/2023	Spot Bond	9.18500	104.66786		9.18500	104.59084			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.78000	88.73292		9.78000	106.32895			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.93846			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	8.04000	108.97266		8.04000	108.90265			0.00	0	2,150,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.56750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.09000	104.50589		9.09000	104.42977			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.31019			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.43319			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.12444			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.28415			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.26119			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.23500	104.68913		7.23500	104.62850			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.82500	102.50749		8.82500	102.43496			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.04500	105.30315		8.04500	105.23435			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.38492		7.96000	105.31678			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.83500	105.50536		7.83500	105.43819			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.44000	99.66474		8.44000	99.59648		384,892,813,316,000.00	45,603,413,900	14,333,271,300.00	
SBN34	On 15/09/2015	Spot Bond	7.98000	105.36567		7.98000	105.29738			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.20000	105.15428		8.20000	105.08428			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08216			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90409			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62736			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.09000	102.11996		8.09000	102.05396			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.70872			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94161			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.85404			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.85500	109.13050		8.85500	109.05302			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.90000	104.54847		9.90000	104.46615			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.78694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.88549			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.75229			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.93794			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.42500	104.58542		8.42500	104.51508			0.00	0	1,860,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.91455		100.00000	13.82287			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.47500	104.91131		9.47500	104.83216			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25026			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.98500	101.28314		8.98500	101.21019			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.95000	97.28899		8.95000	97.21957			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13870			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000	129.44867		9.90000	101.79530			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000	8.89729		100.00000	8.77915		1,500,000,000,000,000.00	15,000,000,000	46,500,000,000.00	
SBS33	On 19/09/2019	Spot Bond	100.00000	1.75749		100.00000	1.73415			0.00	0	10,000,000,000.00
SBS34	On 19/09/2024	Spot Bond	100.00000	14.51536		100.00000	7.20386		1,000,000,000,000,000.00	10,000,000,000	46,000,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.40500	98.87146		9.40500	98.79741			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.89000	108.15214		7.89000	108.08394			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000	128.21141		2.28000	273.59230			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500	102.88799		1.40500	129.32923			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.01000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32380			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.65414	100.00000	13.55407				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.00062		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.70699	2.03000	127.49599				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.05169	6.50000	102.99768				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.40823				0.00	0	2,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.79804				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.69758				0.00	30,000,000	115,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.07000		101.23993	9.07000	101.16635				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.99609				0.00	0	8,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.72635				0.00	0	200,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.93648				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.94714				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.57553	100.00000	14.46986				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.14902				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		58.85777	100.00000	58.30821				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.03869				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		66.66669	100.00000	66.66667				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.77308	100.00000	25.58623				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		25.83626	100.00000	29.00084				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.00234	100.00000	21.79690				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.38000		102.30971	9.38000	102.18026				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.82993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91087			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.09000		103.65559		8.09000	103.58859			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.92500		99.52118		8.92500	100.08454			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.39000		99.79384		8.39000	99.72589			0.00	0	2,660,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.58781			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84111			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.10771			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.07989			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.08203			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04730			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.14000		104.64338		8.14000	104.57496			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34211			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.58010			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.28817			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.25500		98.38297		9.25500	98.31004			0.00	0	1,410,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39735			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.85091			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.19176			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.31300		87.53493		9.31300	90.83543			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80500		89.82198		8.80500	93.12483			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.23000		102.54685		7.23000	102.48702			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.81000		94.83438		8.81000	94.76775			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.22000	100.23437		8.22000	100.16747			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000	108.20588		2.48000	108.56700			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.27500	101.04457		8.27500	100.97743			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.64308			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.85000	107.20258		9.85000	107.11813			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33402			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.86000	77.37168		9.86000	77.30999			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.25441			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.93567			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.25011			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.45987			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.35174		0.00000	101.48471			0.00	10,000,000,000	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.96863			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94880			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06187			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.86590			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94863			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.86588			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87948			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.64601			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.82783			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.74308			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.82784			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70659			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.65495			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.59494			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.63741			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.60328			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.82861			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.72221			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.53442			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	100.00000		92.40506		100.00000	91.70854		1,340,000,000,000,000.00	13,400,000,000	13,400,000,000.00	
SY1170	On 20/10/2014	Spot Bond	100.00000		92.87532		100.00000	100.00000			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	100.00000		92.87532		100.00000	100.00000			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	100.00000		92.63959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.04500		105.02068		7.04500	104.96110			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.86000		100.78009		8.86000	105.19680			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		93.03258		100.00000	92.33658			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		39.62717		100.00000	39.33987			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16540			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.84669			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.33580			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.51655			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.94801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.94522			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.40382			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.89590			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.70081			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.97569			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.09000		102.33352		8.09000	102.26739			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23870			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27279			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.38704		7.83000	101.32357			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.21995			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26256			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28361			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.21995			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26256			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.00191		7.16000	101.21162			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34604			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.33922			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.50258			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48047			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.14660			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.07055			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.21825			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27279			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.54431		8.73000	101.42648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21313			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26256			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.79500	95.37139		8.79500	99.43811			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20290			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26256			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.34945			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.33071			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.32390			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.49918			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.49238			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43284			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.02828			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.03504			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.00121			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27696			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.78172		101.06155	6.73210			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.21313			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.32840			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.36647			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.43455			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.15336			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58291			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.25123			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.27696			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24093			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26839			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36273			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.36273			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36273			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49989			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.53416			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49132			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.17579			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.21849			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.20141			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.48500	107.27797		7.48500	107.21337			0.00	0	7,398,400,000.00
TL20	On 22/02/2020	Spot Bond		9.50000	89.10593		9.50000	89.00911			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.88000	107.02493		7.88000	106.95753		43,150,880,000,000.00	5,476,000,000	68,745,750,000.00	
TN20	On 17/09/2020	Spot Bond		9.10500	106.47202		9.10500	106.39347		1,824,895,119,000.00	200,427,800	15,735,927,800.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.81028		100.00000	0.80271			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.25500	113.43693		9.25500	113.35329			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond		9.59000	100.26039		9.59000	100.18386			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.65000	97.62653		9.65000	97.55156			0.00	0	3,650,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.66178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.63761			0.00	402,547,600	1,502,547,600.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.71134			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.72940			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.73122			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.82013			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00435			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.71965			0.00	36,000,000,000	18,000,000,000.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.55644			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.42021			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.45053			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26495			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.35274			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.77894		10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.78444		9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.78881		100.00000	9.71077			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.07951			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.08427			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.08691			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.08743			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.10215			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.13440			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.80571		100.00000	13.62438			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.79419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.12015			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.90962			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.93518			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.33584			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.42208			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.88665			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.68303			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.44602			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.54066			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.21183			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.50041			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.22598			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.08306			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.54464			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.38644			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.07531			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.74270			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.46044			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	100.00000	50.47702		100.00000	50.19026		3,960,000,000,000,000.00	39,600,000,000	25,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.23371		100.00000	13.13776			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	86.10132		100.00000	84.95838			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.02378			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.00672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97572			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.96013			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90724			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.61744			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.54568			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.51000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.08659			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.56959			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98977			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.51398			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.10500	108.22845		9.10500	108.14862			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	100.00000		0.00000	99.87103			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.82630			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.83235			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.85955			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.86075			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.80875			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80346			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.23000	112.11314		7.23000	112.04824			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.25000	240.68518		1.25000	240.59487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.90500	104.21649		6.90500	104.15883			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.54000	106.32843		7.54000	106.26430			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.88000	107.15670		7.88000	107.08921			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.17500	106.53127		8.17500	106.46171			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24500	106.66050		8.24500	106.59028			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.53500	95.15846		6.53500	95.10859			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.46500	93.39607		6.46500	93.34738			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00000	98.87847		6.00000	98.83028			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.53500	95.14183		6.53500	95.09197			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.27000	69.86526		7.27000	69.82460			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	47.41080		100.00000	47.14146			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.09513		100.00000	24.95257			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>82,172,109,976,647,000.00</b>	<b>0,429,114,400</b>	<b>11 410 088 800.00</b>
<b>Grand Total:</b>										<b>82,172,111,797,734,100.00</b>	<b>0,429,195,187</b>	<b>11 413 255 634.00</b>