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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/09/2014

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 26/09/2014	Any day expiry	11.24610	11.24610	11.21140	11.21140				10.04	1,821,868.20	162	0.00
\$ / R	On 29/09/2014	Any day expiry	11.23680	11.23680	11.21140	11.21140				10.91	0.00	0	0.00
\$ / R	On 30/09/2014	Any day expiry	11.23690	11.23690	11.20770	11.20770				11.16	0.00	0	468.00
\$ / R	On 06/10/2014	Any day expiry	11.24600	11.24600	11.21880	11.21880				10.87	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	163.19220	0.16319	139.80680	0.13981	163.192	11.63	0.00	0	10,000.00
\$ / R	On 08/10/2014	Any day expiry	11.24970	11.24970	11.22250	11.22250				10.99	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	512.67710	0.51268	486.14380	0.48614	512.677	13.47	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry	11.25890	11.25890	11.45000	11.45000				10.70	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	143.47710	0.14348	0.00000	0.00000	143.477	10.91	750,000.00	6,000	6,000.00
\$ / R	On 20/10/2014	Any day expiry	11.27170	11.27170	11.24460	11.24460				10.66	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry	11.28460	11.28460	11.25740	11.25740				10.86	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	129.23480	0.12923	141.22160	0.14122	129.235	10.77	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	106.37320	0.10637	96.23690	0.09624	106.373	11.33	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	201.77320	0.20177	218.83690	0.21884	201.773	11.33	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry	11.28830	11.28830	11.26110	11.26110				10.90	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	8.64660	0.00865	12.25090	0.01225	8.647	9.59	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.37090	0.00037	0.32050	0.00032	0.371	19.02	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry	11.29940	11.29940	11.27220	11.27220				10.90	0.00	0	0.00

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	10.16	Put	1.49770	0.00150	1.68190	0.00168	1.498	13.80	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	34.21700	0.03422	30.58380	0.03058	34.217	14.16	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.30130		11.27400	11.27400		10.93	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	560.56720	0.56057	536.00650	0.53601	560.567	9.74	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	214.92260	0.21492	197.94020	0.19794	214.923	10.71	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.31050	11.31050	11.28320	11.28320		10.89	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.31420	11.31420	11.28690	11.28690		10.91	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.33840	11.33840	11.31080	11.31080		11.07	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	25.22560	0.02523	29.96450	0.02996	25.226	10.01	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.19030	0.00219	2.22750	0.00223	2.190	18.41	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.34390	11.34390	11.31640	11.31640		11.10	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.36810	11.36810	11.33990	11.33990		11.11	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.37020	11.37020	11.34190	11.34190		11.11	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.37220	11.37220	11.34380	11.34380		11.11	501,991,652.40	44,142	987,193.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.61090	0.00061	0.65800	0.00066	0.611	17.40	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.19090	0.00119	1.28120	0.00128	1.191	15.75	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.33810	0.00234	2.51920	0.00252	2.338	14.13	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.87750	0.00288	3.10230	0.00310	2.878	13.66	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.71580	0.00372	4.00980	0.00401	3.716	13.09	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,276.82570	1.27683	1,248.79600	1.24880	1,276.826	12.61	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.62570	0.00463	4.99600	0.00500	4.626	12.61	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,080.07030	1.08007	1,052.41850	1.05242	1,080.070	11.81	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.89580	0.00890	9.78640	0.00979	8.896	11.69	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.17210	0.00917	10.10120	0.01010	9.172	11.65	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.45680	0.00946	10.42630	0.01043	9.457	11.62	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.05280	0.01005	11.10730	0.01111	10.053	11.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.68580	0.01069	11.83070	0.01183	10.686	11.49	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	12.07190	0.01207	13.41720	0.01342	12.072	11.37	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	12.44520	0.01245	13.84500	0.01385	12.445	11.33	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	14.05590	0.01406	15.69080	0.01569	14.056	11.21	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	14.48940	0.01449	16.18820	0.01619	14.489	11.17	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	15.39610	0.01540	17.22800	0.01723	15.396	11.11	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	16.86120	0.01686	18.90920	0.01891	16.861	11.01	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	19.61110	0.01961	22.06590	0.02207	19.611	10.85	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	21.46670	0.02147	24.19430	0.02419	21.467	10.76	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	26.48120	0.02648	29.94530	0.02995	26.481	10.53	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	671.16130	0.67116	646.58540	0.64659	671.161	10.44	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	662.03660	0.66204	637.58740	0.63759	662.037	10.41	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	625.80000	0.62580	601.88880	0.60189	625.800	10.28	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	607.87310	0.60787	584.25090	0.58425	607.873	10.22	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	37.28830	0.03729	42.21490	0.04221	37.288	10.23	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	38.95580	0.03896	44.03440	0.04403	38.956	10.25	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	558.38170	0.55838	535.68710	0.53569	558.382	10.31	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	526.53120	0.52653	504.49430	0.50449	526.531	10.38	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	61.07870	0.06108	67.95560	0.06796	61.079	10.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	63.45350	0.06345	70.50460	0.07050	63.454	10.45	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	65.89220	0.06589	73.11900	0.07312	65.892	10.46	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	451.26260	0.45126	430.99080	0.43099	451.263	10.54	0.00	0	32,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	79.06260	0.07906	87.19080	0.08719	79.063	10.54	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	409.29510	0.40930	390.14120	0.39014	409.295	10.64	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	402.54150	0.40254	383.57870	0.38358	402.542	10.66	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	389.24900	0.38925	370.66710	0.37067	389.249	10.69	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	110.50910	0.11051	120.51850	0.12052	110.509	10.71	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	351.08060	0.35108	333.65490	0.33365	351.081	10.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	149.05700	0.14906	160.99870	0.16100	149.057	10.87	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	293.24100	0.29324	277.74900	0.27775	293.241	10.95	196,471.47	670	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	247.33660	0.24734	233.55180	0.23355	247.337	11.10	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	222.73620	0.22274	210.08710	0.21009	222.736	11.33	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	315.69510	0.31570	333.19710	0.33320	315.695	11.77	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	156.17620	0.15618	146.96080	0.14696	156.176	12.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	151.06550	0.15107	142.12850	0.14213	151.065	12.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	148.58010	0.14858	139.77920	0.13978	148.580	12.38	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	124.07520	0.12408	116.64730	0.11665	124.075	12.86	166,260.77	1,340	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	118.21750	0.11822	111.12610	0.11113	118.218	12.99	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	104.10420	0.10410	97.83360	0.09783	104.104	13.34	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	90.72850	0.09073	85.25680	0.08526	90.729	13.74	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	84.28440	0.08428	79.20940	0.07921	84.284	13.97	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	712.08440	0.71208	735.40940	0.73541	712.084	13.97	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	83.06590	0.08307	78.06500	0.07806	83.066	14.02	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	73.04270	0.07304	68.66130	0.06866	73.043	14.43	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	56.52510	0.05653	53.17890	0.05318	56.525	15.30	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	55.79990	0.05580	52.50010	0.05250	55.800	15.35	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	22.38690	0.02239	21.20800	0.02121	22.387	18.00	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	20.80100	0.02080	19.72260	0.01972	20.801	18.21	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	16.82780	0.01683	15.99800	0.01600	16.828	18.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.44860	0.01645	15.64250	0.01564	16.449	18.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.44770	0.00045	0.42440	0.00042	0.448	19.35	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.37820	11.37820	11.34970	11.34970		11.27	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	37.99080	0.03799	41.58950	0.04159	37.991	10.30	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	8.94650	0.00895	7.76900	0.00777	8.946	20.18	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.39440	11.39440	11.36540	11.36540		11.24	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.46710	11.46710	11.43840	11.43840		11.49	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	59.26150	0.05926	63.98040	0.06398	59.261	10.52	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	30.82640	0.03083	29.23100	0.02923	30.826	22.18	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.52370	11.52370	11.49560	11.49560		11.65	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	71.26110	0.07126	75.26860	0.07527	71.261	10.66	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.23230	0.04823	45.87310	0.04587	48.232	22.79	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.52570	11.52570	11.49770	11.49770		11.80	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.52770	11.52770	11.49970	11.49970		11.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.56210	11.56210	11.53440	11.53440		11.77	32,963,547.10	2,851	118,069.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	20.25090	0.02025	21.25570	0.02126	20.251	12.23	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	28.04740	0.02805	29.64050	0.02964	28.047	11.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	40.95440	0.04095	43.19830	0.04320	40.954	11.03	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	69.64120	0.06964	72.90200	0.07290	69.641	10.75	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	75.78100	0.07578	79.24320	0.07924	75.781	10.70	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	95.03850	0.09504	99.11200	0.09911	95.039	10.57	0.00	0	46,165.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	235.28600	0.23529	0.00000	0.00000	235.286	11.24	352,929.00	1,500	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	445.85110	0.44585	427.23500	0.42724	445.851	11.45	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	358.83880	0.35884	0.00000	0.00000	358.839	11.94	89,709.70	250	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	280.95910	0.28096	0.00000	0.00000	280.959	12.80	842,877.30	3,000	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	244.20120	0.24420	231.92320	0.23192	244.201	13.31	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	145.73400	0.14573	137.73070	0.13773	145.734	15.36	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	104.89970	0.10490	98.96670	0.09897	104.900	16.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.80630	0.06181	58.54490	0.05854	61.806	20.90	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.58430	11.58430	11.55690	11.55690		11.91	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	81.88540	0.08189	84.64900	0.08465	81.885	10.76	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	66.78750	0.06679	65.88930	0.06589	66.788	23.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.65110	11.65110	11.62300	11.62300		12.05	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	91.96730	0.09197	95.33920	0.09534	91.967	10.88	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	90.06190	0.09006	87.32980	0.08733	90.062	24.43	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.71180	11.71180	11.68300	11.68300		12.16	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	99.75270	0.09975	103.94690	0.10395	99.753	10.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	93.65560	0.09366	90.19650	0.09020	93.656	24.15	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.74540	11.74540	11.71610	11.71610		12.27	1,526,902.00	130	18,138.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	91.52560	0.09153	95.82710	0.09583	91.526	11.04	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	94.91110	0.09491	99.25050	0.09925	94.911	11.03	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	166.16060	0.16616	170.98190	0.17098	166.161	10.88	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	171.49780	0.17150	176.36420	0.17636	171.498	10.87	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	293.37110	0.29337	304.36830	0.30437	293.371	11.45	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	214.25330	0.21425	205.85090	0.20585	214.253	15.91	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	189.61330	0.18961	182.19330	0.18219	189.613	16.49	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.77470	11.77470	11.74500	11.74500		12.26	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	106.83730	0.10684	111.35190	0.11135	106.837	11.03	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	96.32110	0.09632	92.95550	0.09296	96.321	24.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.84610	11.84610	11.81470	11.81470		12.60	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	115.37520	0.11538	120.41430	0.12041	115.375	11.17	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	107.59840	0.10760	102.45270	0.10245	107.598	23.95	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.90910	11.90910	11.87610	11.87610		12.76	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	121.09150	0.12109	125.62030	0.12562	121.091	11.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	106.47410	0.10647	102.60440	0.10260	106.474	23.66	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.94820	11.94820	11.91430	11.91430		12.89	119,482.00	10	1,470.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	88.59210	0.08859	91.25430	0.09125	88.592	11.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,441.53730	1.44154	1,410.43080	1.41043	1,441.537	11.45	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,116.83580	1.11684	1,088.91520	1.08892	1,116.836	11.30	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	585.79250	0.58579	567.31930	0.56732	585.793	13.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	445.64740	0.44565	430.78240	0.43078	445.647	14.33	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	340.13920	0.34014	328.56100	0.32856	340.139	15.76	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.97860	11.97860	11.94390	11.94390		13.02	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	124.01440	0.12401	130.22300	0.13022	124.014	11.23	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	117.79340	0.11779	111.70290	0.11170	117.793	23.75	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.03770	12.03770	12.00330	12.00330		13.21	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	133.96610	0.13397	137.47510	0.13748	133.966	11.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	125.62290	0.12562	119.30820	0.11931	125.623	23.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.09230	12.09230	12.05850	12.05850		13.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	142.03770	0.14204	145.20480	0.14520	142.038	11.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	118.22120	0.11822	108.58900	0.10859	118.221	23.36	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.12360		12.09010	12.09010		13.37	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,313.28150	1.31328	1,284.90570	1.28491	1,313.281	11.63	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.14310		12.10990	12.10990		13.48	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	147.97540	0.14798	151.16030	0.15116	147.975	11.67	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	107.80520	0.10781	104.22090	0.10422	107.805	23.04	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.37220	11.37220	11.34380	11.34380		11.11	989,381.40	87	1,219.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.56210	11.56210	11.53440	11.53440		11.77	0.00	0	79.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	50,827.90830	0.50828	48,833.55480	0.48834	50,827.908	11.20	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.74540	11.74540	11.71610	11.71610		12.27	0.00	0	5.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.94820	11.94820	11.91430	11.91430		12.89	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry			18.30500	18.30500	18.34860	18.34860		10.29	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	23.23360	0.02323	19.36630	0.01937	23.234	11.73	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.46760	18.46760	18.51010	18.51010		10.76	480,157.60	26	37,137.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	44.91350	0.04491	42.98040	0.04298	44.914	10.12	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	384.30680	0.38431	357.61460	0.35761	384.307	10.86	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	157.21650	0.15722	163.57730	0.16358	157.216	12.30	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	132.17230	0.13217	137.30380	0.13730	132.172	12.61	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.59810	18.59810	18.64060	18.64060		11.20	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	290.43910	0.29044	272.55320	0.27255	290.439	10.85	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	421.67180	0.42167	399.40320	0.39940	421.672	11.10	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	493.28130	0.49328	467.73050	0.46773	493.281	11.26	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	61.33730	0.06134	63.39840	0.06340	61.337	15.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	36.68950	0.03669	37.92630	0.03793	36.689	16.20	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	36.14440	0.03614	37.36310	0.03736	36.144	16.22	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.75650	18.75650	18.80170	18.80170		11.52	0.00	0	1,465.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	503.32160	0.50332	517.11620	0.51712	503.322	11.98	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.03120	19.03120	19.07510	19.07510		12.06	190,312.00	10	1,375.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.33650	19.33650	19.37370	19.37370		12.58	193,365.00	10	10.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10419	0.10419	0.10444	0.10444		9.86	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10607	0.10607	0.10633	0.10633		11.80	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.33620	14.33620	14.35680	14.35680		10.42	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.41020	14.41020	14.43020	14.43020		10.67	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.44790	14.44790	14.46690	14.46690		10.87	28,895,800.00	2,000	73,884.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	23.52530	0.02353	21.87290	0.02187	23.525	10.42	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	46.82000	0.04682	42.99210	0.04299	46.820	10.13	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	100.80240	0.10080	93.44160	0.09344	100.802	10.38	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	152.51260	0.15251	142.46130	0.14246	152.513	10.55	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	102.63240	0.10263	102.52270	0.10252	102.632	12.77	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	84.80660	0.08481	84.55180	0.08455	84.807	13.19	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	76.23220	0.07623	75.92860	0.07593	76.232	13.44	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	24.22600	0.02423	24.06830	0.02407	24.226	16.06	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.69960	14.69960	14.72080	14.72080		11.57	0.00	0	24,910.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	111.23210		0.11123		95.16090	0.09516	111.232	10.67	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	156.54590		0.15655		135.95530	0.13596	156.546	10.62	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	162.72570		0.16273		141.68860	0.14169	162.726	10.65	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	359.57990		0.35958		346.87650	0.34688	359.580	12.22	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	344.78470		0.34478		332.10690	0.33211	344.785	12.33	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	284.92930		0.28493		272.71240	0.27271	284.929	12.83	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	278.02970		0.27803		265.90820	0.26591	278.030	12.89	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	238.66420		0.23866		227.24860	0.22725	238.664	13.31	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.94730		14.94730		14.96770	14.96770		12.16	0.00	0	1,150.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.23050		15.23050		15.24560	15.24560		12.50	0.00	0	20.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.73000		512.73000		516.43600	516.43600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.77100		520.77100		524.53700	524.53700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			529.72600		529.72600		533.55100	533.55100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			436.05100		436.05100		437.46600	437.46600			0.00	0	3.00
AL37	On 05/02/2015	Index Future			442.89000		442.89000		444.32800	444.32800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.27800		513.27800		515.77300	515.77300			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			521.32800		521.32800		523.86400	523.86400			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			467.15700		467.15700		469.56200	469.56200			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			474.48400		474.48400		476.92800	476.92800			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			482.64300		482.64300		485.12400	485.12400			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.92900		9.92900		9.94600	9.94600		9.00	4,964,500.00	500	9,718.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	23.50350		0.02350		20.61970	0.02062	23.503	9.10	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	106.80270		0.10680		97.32350	0.09732	106.803	9.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	116.92370		0.11692		119.73940	0.11974	116.924	9.32	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	14.96570		0.01497		15.19980	0.01520	14.966	11.35	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	12.85040		0.01285		13.09040	0.01309	12.850	11.48	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.02690		10.02690		10.04530	10.04530		10.78	0.00	0	5,560.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.12290		10.12290		10.14120	10.14120		11.50	0.00	0	2,300.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.23290		10.23290		10.24820	10.24820		11.89	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.18480		10.18480		10.21110	10.21110		9.65	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.33130		10.33130		10.35950	10.35950		10.39	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			59.73760		59.73760		-57.00570	-57.00570			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,120.37280		1,120.37280		1,095.59290	1,095.59290			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,219.15800		1,219.15800		1,194.21420	1,194.21420			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			123.60680		123.60680		-108.39700	-108.39700			0.00	0	4,362.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future	1,040.57660		1,040.57660		1,015.13480	1,015.13480			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.96850		11.96850		11.98750	11.98750		11.36	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.18280		12.18280		12.20270	12.20270		12.11	0.00	0	200.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.83990		1.83990		1.83430	1.83430		11.22	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85820		1.85820		1.85260	1.85260		11.15	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.30931		123.30931		123.31171	123.31171			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.25850		125.25850		125.26144	125.26144			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	9.63833		82.74125		9.55823	83.33585			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.73186		84.03896		9.64913	84.64315			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.80795		81.69482		9.72275	82.30863			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	465.79300		465.79300		468.00900	468.00900			0.00	0	407.00
GOVI	On 05/02/2015	GOVI	473.09900		473.09900		475.35100	475.35100			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	481.23300		481.23300		483.52000	483.52000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.27466		117.27466		117.27778	117.27778			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	117.97164		117.97164		117.97526	117.97526			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	122.58384		122.58384		122.58673	122.58673			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.22029		123.22029		123.22363	123.22363			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	123.89529		123.89529		123.89806	123.89806			0.00	0	5,389.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 05/02/2015	Bond Future			125.85366		125.85366		125.85700	125.85700			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			131.59549		131.59549		131.59838	131.59838			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future			132.22753		132.22753		132.23077	132.23077			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			219.21700		219.21700		219.26400	219.26400			0.00	0	1,161.00
IGOV	On 05/02/2015	Index Future			222.68200		222.68200		222.73000	222.73000			0.00	0	10.00
IGOV	On 07/05/2015	Index Future			226.53800		226.53800		226.58400	226.58400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future			593.15200		593.15200		593.25000	593.25000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			602.54600		602.54600		602.64700	602.64700			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate			144.74901		144.74901		144.77330	144.77330			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.15000		93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.19000		93.81000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.32000		93.68000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.44000		93.56000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.50000		93.50000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.60000		93.40000		6.54000	93.46000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.86000		93.14000		6.78000	93.22000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.07000		92.93000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.24000		92.76000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.39000		92.61000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.52000		92.48000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.66000		92.34000		7.57000	92.43000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27050		1.27050		1.27530	1.27530			127,050.00	100	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27140		1.27140		1.27630	1.27630			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			8.26285		121.00220		8.18231	121.68395		7.95	0.00	0	48,751.00
R186	On 06/11/2014	Bond Future	7.70	Call	89.83000		0.08983		151.97000	0.15197	89.830	7.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	165.14000		0.16514		263.99000	0.26399	165.140	7.80	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	462.49000		0.46249		668.83000	0.66883	462.490	7.87	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,452.03000		1.45203		1,865.84000	1.86584	1,452.030	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,139.40000		1.13940		871.46000	0.87146	1,139.400	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	663.78000		0.66378		488.53000	0.48853	663.780	8.08	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	545.08000		0.54508		396.07000	0.39607	545.080	8.11	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	482.30000		0.48230		347.79000	0.34779	482.300	8.13	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	17.44000		0.01744		10.88000	0.01088	17.440	8.54	0.00	0	2,010.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/02/2015	Bond Future			8.32999		117.60417		8.24645	118.29702		8.30	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	606.18000		0.60618		497.83000	0.49783	606.180	8.66	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.37915		119.62899		8.29268	120.33261		8.52	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			287.24100		287.24100		287.46275	287.46275			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.76539		285.76539		285.99169	285.99169			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			232.04214		232.04214		232.04783	232.04783			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.51475		232.51475		232.52110	232.52110			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.00045		100.02511		7.91977	100.50478		6.54	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.07365		101.59386		7.98938	102.08138		6.45	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.11934		99.41484		8.03159	99.90986		6.90	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.13866		101.30668		8.04621	101.81543		6.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	902.15000		0.90215		798.44000	0.79844	902.150	7.33	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.07360		104.26549		7.01195	104.42493		2.28	20,853,098.00	200	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	101.36000		0.10136		145.30000	0.14530	101.360	2.26	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	211.42000		0.21142		282.36000	0.28236	211.420	2.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.15918		105.90078		7.09066	106.06304		2.20	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,408.17000		1.40817		1,542.39000	1.54239	1,408.170	2.32	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.18034		103.55361		7.10422	103.71773		2.21	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.68235		96.51475		8.60200	97.16217			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.75018		94.02156		8.66722	94.67952			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.80480		95.64126		8.71934	96.30965			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			8.91608		98.36136		8.82564	99.20820			326,264,631.12	3,317	10,565.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 05/02/2015	Bond Future			8.98150		95.64676		8.88836	96.50718			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.03510		97.29464		8.93938	98.16896			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			7.38474		105.26023		7.31339	105.51296		3.33	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	22.64000		0.02264		14.66000	0.01466	22.640	3.56	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.46374		102.87624		7.38688	103.13323		3.36	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.50543		104.64714		7.42266	104.90766		3.38	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.49486		102.59713		7.40349	102.86705		3.42	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	421.98000		0.42198		369.15000	0.36915	421.980	3.62	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.97479		100.11328		8.88941	100.98083			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.03753		97.30090		8.94966	98.18237			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.08907		98.97722		8.99884	99.87298			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.97036		99.39305		8.88499	100.28231			0.00	0	29,570.00
R2048	On 05/02/2015	Bond Future			9.03451		100.95184		8.94662	101.85541			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.08202		98.25520		8.99184	99.17341			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			7.61213		100.80313		7.53090	101.14307		4.34	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.68811		98.74297		7.60181	99.08857		4.33	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.73785		100.44320		7.64626	100.79383		4.41	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,365.21000		1.36521		1,551.87000	1.55187	1,365.210	4.41	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.74751		98.70897		7.64853	99.07064		4.54	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,168.11000		1.16811		1,324.07000	1.32407	1,168.110	4.47	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.76069		95.75366		7.67977	96.14374		5.38	0.00	0	50,537.00
R208	On 06/11/2014	Bond Future	8.50	Put	18.50000		0.01850		11.35000	0.01135	18.500	5.72	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.83336		97.25543		7.74822	97.65198		5.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.87892		95.52722		7.78951	95.92967		5.57	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.89171		97.34543		7.79649	97.75970		5.58	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	653.17000		0.65317		572.72000	0.57272	653.170	5.90	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future		8.81401	76.21840		8.73372	76.84189		12.33	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	391.24000	0.39124	562.37000	0.56237	391.240	12.20	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,027.85000	1.02785	1,345.56000	1.34556	1,027.850	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,852.75000	1.85275	2,285.01000	2.28501	1,852.750	12.51	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,098.73000	2.09873	2,555.87000	2.55587	2,098.730	12.56	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,358.55000	2.35855	2,838.60000	2.83860	2,358.550	12.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	257.68000	0.25768	184.93000	0.18493	257.680	12.79	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	81.80000	0.08180	55.91000	0.05591	81.800	13.02	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	54.84000	0.05484	36.96000	0.03696	54.840	13.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	6.29000	0.00629	3.96000	0.00396	6.290	13.26	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	4.48000	0.00448	2.79000	0.00279	4.480	13.26	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	3.17000	0.00317	1.96000	0.00196	3.170	13.26	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.87483	77.41378		8.79228	78.04733		12.40	0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.92177	75.59631		8.83709	76.24002		13.39	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.95338	77.03569		8.86603	77.69498		13.60	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,446.33000	1.44633	1,306.68000	1.30668	1,446.330	14.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future		172.71643	172.71643		172.72095	172.72095			0.00	0	642.00
R210	On 05/02/2015	Bond Future		175.44639	175.44639		175.45166	175.45166			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		132.35840	132.35840		132.36552	132.36552			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future		132.84488	132.84488		132.85255	132.85255			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		136.85835	136.85835		136.86255	136.86255			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future		137.25928	137.25928		137.26391	137.26391			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		8.68199	86.84880		8.60167	87.47229		10.66	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future		8.74916	88.21091		8.66635	88.84441		10.69	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.79733	86.18168		8.71220	86.82529		11.52	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014			Bond Future	8.91462	76.92205		8.82927	77.61377		12.89	0.00	0	6,069.00
R214	On 06/11/2014	9.20	Call	Bond Future	2,755.54000	2.75554	3,308.61000	3.30861		2,755.540	13.33	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	Bond Future	34.75000	0.03475	22.52000	0.02252		34.750	13.86	0.00	0	2,500.00
R214	On 05/02/2015			Bond Future	8.97704	78.12847	8.88927	78.83125			12.96	0.00	0	0.00
R214	On 07/05/2015			Bond Future	9.02296	76.17909	8.93296	76.89338			14.02	0.00	0	0.00
R214	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 12/12/2014			Foreign Exchange Future	21,530.72000	21,530.72000	21,526.01000	21,526.01000				0.00	0	0.00
TRY / R	On 12/12/2014			Foreign Exchange Future	4.93640	4.93640	4.93810	4.93810			6.50	0.00	0	0.00
TRY / R	On 16/03/2015			Foreign Exchange Future	4.90450	4.90450	4.91140	4.91140			8.44	0.00	0	0.00

**Total for Derivatives :** **923,779,995.06**      **66,305**      **3 414 124.00**

**i-Bonds**

AA02	On 28/03/2016			Spot Bond	0.00000	100.03300		100.01662				0.00	0	0.00
AA03	On 11/05/2015			Spot Bond	7.10000	105.35212	7.05500	105.35921			49,700,000,000,000.00	7,000,000,000	3,500,000,000.00	
AA04	On 22/03/2017			Spot Bond	0.00000	100.14234		100.12197				0.00	0	0.00
AA05	On 22/03/2019			Spot Bond	8.53500	102.91311	8.46500	103.15009				0.00	0	700,000,000.00
AA06	On 15/04/2021			Spot Bond	0.00000	101.55856		101.53768				0.00	0	0.00
AA07	On 15/04/2021			Spot Bond	9.19500	105.80030	9.11500	106.16564				0.00	0	0.00
AB010	On 21/11/2022			Spot Bond	0.00000	100.81593		100.79390				0.00	0	0.00
AB011	On 21/11/2023			Spot Bond	0.00000	100.90849		100.88635				0.00	0	0.00
AB013	On 21/11/2018			Spot Bond	9.40000	99.26116	9.33000	99.46706				0.00	0	0.00
AB06	On 27/03/2015			Spot Bond	7.22000	100.53023	7.17500	100.53234			12,996,000,000,000.00	1,800,000,000	600,000,000.00	
AB08	On 03/05/2017			Spot Bond	0.00000	101.84758		101.82638				0.00	0	0.00
AB09	On 03/05/2017			Spot Bond	8.83000	107.49414	8.77000	107.60835				0.00	0	500,000,000.00
ABCPi3	On 07/12/2023			Spot Bond	2.39000	271.87982	2.38000	272.03796				0.00	0	0.00
ABFN04	On 25/02/2015			Spot Bond	0.00000	101.31021		101.29234				0.00	0	0.00
ABFN06	On 17/03/2016			Spot Bond	0.00000	100.90370		100.88508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.29301			100.27255			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.30438			100.28311			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.31182			100.29000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.63979			101.62162			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	99.62912			99.61008			0.00	0	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.10703			99.08619			0.00	0	750,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.09000	128.92186		3.08000	128.90514			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.10000	118.01125		4.10000	120.35165			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.85000	104.88033		4.85000	104.85712			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	84.78549		100.00000	84.59148			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13000	171.94679		2.12000	172.02225			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.71073		2.76000	162.68371			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.54421		2.17000	173.51816			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.03164		1.82000	183.00590			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.02625	77.33726		7.96625	77.46415			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.02625	77.33726		7.96625	77.46415			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.19687			100.17546			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	89.27000			89.27000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		101.64933			101.62893			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.53249			101.51229			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.29000		102.71333		7.23500	102.70562			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.03947			100.01973			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.39000		106.12715		7.34500	106.14860			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.60926			101.58741			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		106.78982		2.68000	106.77236			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		157.65137		2.49000	157.62629			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		211.36013		2.42000	211.32699			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57500		90.26726		9.49500	90.66958			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.31534			101.27084			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.35500			100.35500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.11493		9.63000	108.09627			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.63500		109.03087		9.55500	109.59734			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90000		89.58047		8.82000	89.92289			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.73000		108.33105		9.65000	108.89189			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.44019			100.41863			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.32857			101.30613			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18000		105.41115		8.12000	105.57145			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.90500		102.35404		8.82500	102.72641			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.05000		104.14410		7.00500	104.15017			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.90500		99.62870		8.76500	100.20862			0.00	0	10,720,966,600.00
ABS7	On 11/09/2026	Spot Bond	9.83000		93.32805		9.75000	93.83287			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.03500		102.16254		7.99500	102.19527			0.00	0	1,250,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		275.72075		2.19000	275.88315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.29000	129.86652		1.29000	129.85014			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	131.50378		2.12000	131.48426			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00491		100.00000	0.00489			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	56.50970		100.00000	56.37280			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55000	102.29967		11.50500	102.30829			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.15281			101.12533			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.64786		100.00000	5.63403			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.18119			101.15303			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.58312			101.54527			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.66389		100.00000	33.58145			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.12442			101.09763			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.47876		11.00000	65.46004			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.54489		100.00000	21.49213			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	100.21560			100.19212			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.23569			100.20997			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.20664			100.18415			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.21269			100.18953			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.21536			100.19190			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.38741			101.36371			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.38741			101.36371			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.39557			101.37174			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	100.43210			100.41070			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.39557			101.37174			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.37924			101.35567			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	91.69648			91.67782			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.38853			100.36924			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.02578			100.08090			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.20909			100.18633			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.21492			100.19148			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.21729			100.19358			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.21246			100.18929			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.20181			100.17986			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.36500	102.89739		9.28500	103.20451			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.44912			101.42646			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.11042			102.08950			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	85.55748			85.53742			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	173.48431			172.62918			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	173.48749			172.63182			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.20655			100.18407			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.21900			101.19972			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.64156			100.61965			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.21908			101.19983			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.96277			101.93934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	101.90296			101.88008			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	98.86276			98.83195			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	98.86114			98.83835			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.61291			101.59391			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.20730			100.18473			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.39772			101.37785			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.18422			100.16424			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.18007			100.16055			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.18813			100.16772			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.20314			100.18106			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.19463			100.17349			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.18496			100.16489			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.18764			100.16728			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.30363		10.23000	100.27598			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.19014			100.16949			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.18618			100.16598			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.05126			116.84553			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.47500	103.94394		9.40500	104.18185			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.20234			100.18034			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.76134		1.75000	115.71315			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.41457			100.39554			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.18770			100.16731			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.19576			100.17397			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.20170			100.17925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.18981			100.16869			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	98.64580			98.62296			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.03153			99.00839			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.96825			101.94985			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.18767			100.16678			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.31796			101.29673			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.20052			100.17819			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.19803			100.17650			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.20817			100.18550			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.21132			100.18829			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.69847			100.67974			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.94320			100.92439			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.21212			100.18901			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.21212			100.18901			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.22068			100.19611			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.19695			100.17502			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.22418			100.19976			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.32556			102.30318			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.22068			100.19611			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	94.59517			94.57646			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.21625			100.19268			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.21120			100.18769			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	125.89407			125.27198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	126.79175			126.16507			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.18505			100.16446			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.18337			100.16297			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.81148			100.79221			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.18791			100.16700			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	96.53537			96.50844			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.19576			100.17397			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.18529			100.16467			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.18505			100.16446			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.20440			100.18215			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.09954			101.07738			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.38342			101.36070			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.34153			101.31950			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	102.25774			102.23877			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.34993		100.00000	1.55778			0.00	0	70,700,000,000.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.81734			100.79689			0.00	11,200,000,000	5,600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.89979			100.87729			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.95465			100.93079			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.53201			101.51101			0.00	6,200,000,000	3,100,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.68552			101.66243			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.89010			101.86424			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.48477			101.46408			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.96500	100.98172		7.90500	101.04495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.91456			101.88794			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.22968			102.19869			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.37500		101.12168		8.30500	101.35646			167,500,000,000.00	20,000,000	1,010,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.36000		118.37508		9.28000	118.85311			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48500		105.17460		7.44500	105.20872			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		95.87778		100.00000	95.63257			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.31500		102.71076		9.23500	103.18839			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.44864		100.00000	16.41224			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.05000		102.97958		9.97000	103.57811			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.53443		2.74000	164.50721			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.55753			100.53627			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.42211			100.40368			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.44597			100.42704			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.49149			101.47211			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.10619		100.00000	16.21084			0.00	22,000,000,000	41,600,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.34781			100.32891			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.94982			100.92145			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.21166			100.19238			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000		100.18981			100.16869			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.10382			100.07627			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.53164			100.50735			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		103.69000			103.69000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.48149			100.45950			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		96.88959			96.88272			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		291.99835		2.67000	291.95057			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		98.11169			98.06846			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		104.03202			103.19460			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		97.38365			97.38365			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		98.22710			98.20663			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		94.03922			94.10541			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.38134			100.36173			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.17312			100.15385			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.17072			100.15173			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.04561			100.02618			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.94500		102.82291		8.87500	103.03395			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.80312			101.78439			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.32172			102.30209			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.63561			101.61664			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.10491			101.08562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond		0.00000	100.79624			100.77571			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.47500	103.44751		9.39500	103.79119			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.63000	103.79880		7.58500	103.82158			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	41.78506		100.00000	41.60130			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	99.97757			99.95509			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	99.97974			99.95927			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.73000	99.97882		7.67500	99.95796			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.78000	102.97804		8.72000	103.11246			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.22674	101.13404		11.16177	101.15803			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.19216	100.19976		11.15498	100.19110			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.23128	100.16149		11.19034	100.15562			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.02768			99.99974			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.27123	100.09278		11.22580	100.09342			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.03632	99.34790		11.94106	99.56876			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.02840			99.99978			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.02840			99.99978			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.02847			99.99985			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.47674	99.63921		11.41177	99.66212			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.40425	100.10960		11.34519	100.12654			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.19216	100.19976		11.15498	100.19110			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.32863	100.22112		11.25597	100.25933			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.51872	99.88083		10.42707	99.94982			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.02690			99.99975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.02825			100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.02825			100.00000			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
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.01476		99.32569		11.01426	99.29682			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.55500		98.94834		11.49500	99.05659			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.02747			100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.48000		96.88235		11.42000	97.00034			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.02446			99.99986			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.02493		9.28000	100.00000			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.02786			100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34500		99.17496		11.27500	99.26879			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.02708			100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.02773			100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.02773			100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.88159			99.88159			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.02676			100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.02607			99.99947			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.02607			99.99947			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.02682			100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.02550			99.99982			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.02617			99.99956			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.01913			100.00003			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	100.00000	44.64075	100.00000	44.44444				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.22674	101.12719	14.16177	101.14239				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45318	99.86347	15.36135	99.99460				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33263	99.90889	14.24022	99.98665				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.03612		100.00000				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.03612		100.00000				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.03612		100.00000				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.03740		100.00000				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.03162		100.00000				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.03239	100.00000	20.99249				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.73539	100.00000	18.69000				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.05131	100.00000	17.01000				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.52550	100.00000	10.50000				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.52550	100.00000	10.50000				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.72583	100.00000	12.69500				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.02672	100.00000	11.00000				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.33640		101.31789				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.37165		101.35207				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	99.89737		99.87968				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	99.89087		99.87211				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.16724	100.00000	7.14968				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.16724	100.00000	7.14968				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181			82,000,000,000,000.00	820,000,000	410,000,000.00	
BCP87U	On 05/12/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		178.65759	2.09000	178.70196				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.25000		149.85454	8.17000	151.39216				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.25000		150.20653	8.17000	151.73274				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.63500		99.60903	8.55500	100.20263				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.51548		100.49352				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		97.59965	7.87500	97.78574				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.45579		102.43706				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.46008		101.43925				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.48955		101.46830				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.58775		101.56512				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.68592		101.66190				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.96040		101.93250				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.97310	100.00000	24.91261				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		101.21767		101.19799				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.27770		101.25705				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.30342		101.28235				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.31199		101.29079				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.41483		101.39197				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.55187		101.52680				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.63767	100.00000	15.59979				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.63767		100.00000	15.59979			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.32208			100.30242			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.34583			100.32468			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.35230			100.33074			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.33000		101.40647		8.27000	101.51557			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.37170			100.34893			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.40605			100.38111			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.95883		100.00000	13.92464			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.95883		100.00000	13.92464			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.46996			101.45133			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.01848			99.99992			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.64500		103.03018		8.57500	103.27629			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		99.73883			99.72142			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		95.71889			95.73695			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.74182			100.72378			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.85834			100.83744			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.73142			100.71310			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.76779			100.74857			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.83385			100.81299			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.10787			101.08021			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.56521			101.52685			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		56.40630		100.00000	56.26815			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.59413			101.57028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000	101.64050			101.61596			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000	99.67262			99.65539			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	96.90478			96.88625			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	24.78541	100.00000	24.72537				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.29000			100.26923			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.92427			100.90281			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.55000	105.79969	7.49500	105.78318				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.43000	114.46407	9.37000	114.55337				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	107.97562			107.95645			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33000	105.94126	9.27000	106.00354			18,660,000,000,000.00	2,000,000,000	2,620,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.54500	97.04925	12.47500	97.22422				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.73240			101.70347			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.50500	102.02913	11.43500	102.23278				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.03111			101.00985			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.37000	103.62770	9.31000	103.73951			37,480,000,000,000.00	4,000,000,000	2,000,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	99.57377			99.54148			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.94500	97.93570	11.87500	98.15414				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.93897			101.91940			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.46533			100.43665			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.13618			101.11553			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.22500	96.18495	10.14500	96.47917				0.00	0	330,000,000.00
CCT01	On 23/06/2023	Spot Bond	10.08000	117.62664	10.00000	118.09749				0.00	0	1,000,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.93000	113.82755	9.85000	114.32464				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26000	113.03809	9.18000	113.58545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.71950			100.68859			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68000		100.59056		11.62000	100.63951			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.19921			101.17362			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.83989			100.81425			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.83029			102.80351			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.93349			101.90559			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.20457			100.17895			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		103.09141			103.04681			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.72690			100.70287			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.02251			99.99992			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.02312			99.99959			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.02429			99.99969			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.54245			101.50557			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.52663			101.49013			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.61023			101.57172			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.13431			101.11071			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.20666			100.18417			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.09238			101.07327			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.49634		10.11000	102.46888			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		99.90120			99.88092			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.72797		2.76000	119.70813			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.59720		3.14000	119.57613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000		100.69471		8.25000	100.67222			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		121.27015		2.82000	121.24971			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.13945		2.40000	119.12074			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.28741			100.25595			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.54471			101.52656			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.54116			101.52085			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.73500		103.48563		8.69500	103.53485			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		99.79972			101.65382			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		99.80134			101.62991			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.52482			101.50272			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.53955			101.51760			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.78500		103.60729		8.74500	103.65663			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.78500		103.60729		8.74500	103.65663			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.83500		102.37910		8.79500	102.43304			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.21151			100.18848			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.23234			100.20700			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		101.61702			101.59791			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		101.61702			101.59791			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.99389			100.97325			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.21445			100.19111			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.77022			100.74964			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.81720			100.79535			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.94806		9.35000	100.92300			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.94806		9.35000	100.92300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.76987			100.74929			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.77187			100.75124			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.50892			100.49003			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.24371			100.30184			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.33322			100.39188			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.33793			100.39662			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.24371			100.30184			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.24371			100.30184			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.28368			100.34152			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.02876			101.08616			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.60333			100.65988			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.14107			101.19869			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.14107			101.19869			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.14107			101.19869			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.49209			100.54828			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.27500	101.48150		9.20500	101.71095			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	102.26792			102.24681			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.23945			100.21333			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.59412			100.57299			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.59319			100.57219			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.63132			100.61061			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.84199			100.82120			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.92006			100.89538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.82420			100.80391			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.35414			102.33311			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.58068			101.56118			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.46669			100.44740			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.25228			100.23453			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.18742			100.16657			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.49542			101.47460			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.16908			101.14836			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.27808			100.33065			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.04018			100.09228			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.57382			102.63127			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.02277			99.99991			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.03882			100.09121			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.89184			99.86860			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.22533			100.20076			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.02282			99.99996			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.02282			99.99996			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.02421			100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	129.09351			127.42058			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.60102			101.57954			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	128.71696			128.34399			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	128.65908			126.77639			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	128.83723			127.70051			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	126.70013			123.89778			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311		On 20/03/2018	Spot Bond	0.00000	127.33907			124.38641			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.13743			101.11317			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.85500	96.62712		10.77500	97.00557			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.37500	93.29358		11.29500	93.67380			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.02316			100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.22351			100.19863			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.11167			101.08795			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.48581			101.46332			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.46260			101.43795			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.67170		8.80500	103.64742			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.19695			100.17502			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.50078			101.47806			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	124.01301			121.01994			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.20574			100.18283			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.20930			100.18600			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.22304			100.19821			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.21642			100.19286			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.29865			100.26596			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.29865			100.26596			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	76.77577			76.72295			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.23582			100.21010			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.02316			100.00000			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	112.15995			109.71945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	112.29911			109.82587			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.42932			101.40635			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.25772			100.22902			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.02329			100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.29684			100.26435			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.24526			100.21846			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.18968			100.16908			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.21642			100.19232			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.41525			101.39249			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.08621			101.06474			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.02264			100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.33705			101.31612			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.69342			100.67252			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.28318			100.25164			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	101.36804			101.34532			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.47645			101.45409			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.17980			100.15979			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.25594		10.55000	100.17055			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.03500	103.35884		9.95500	103.76894			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.19220			100.17081			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.43960			101.41282			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.17500	104.76797		12.09500	105.12360			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.49980			101.47191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	12.20500		104.56892		12.12500	104.90367			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.63500		104.30241		10.55500	104.64043			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.49980			101.47191			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.47588			101.45217			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.23723			100.21082			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.21902			100.19464			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.22304			100.19821			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.19695			100.17502			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.02413			100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.52500		101.92699		9.44500	102.23393			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.02841			100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.21713			100.19295			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.31290		10.55000	100.28441			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		97.65899		11.00000	97.56867			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.42085			101.40057			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.22068			100.19611			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.44837			101.42743			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.96500		100.69251		11.88500	101.05748			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.24147			100.21458			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.19695			100.17502			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.54824			101.52300			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.21001			100.18663			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond		7.01000	39.94302		7.01000	39.93561			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	157.94736			159.21241			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.63500	138.77406		8.55500	139.28994			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.25000	149.85454		8.17000	151.39216			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.25000	150.20653		8.17000	151.73274			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	92.64808			92.62893			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	92.58522			92.56591			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	99.80363			99.78114			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	99.80363			99.78114			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.21390			100.19061			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.20035			100.17857			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.20307			100.18099			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	101.84750						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.20052			100.17819			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	101.48581			101.46332			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.18290			100.16254			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.19219			100.17080			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.19100			100.16975			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.19219			100.17080			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.87248			100.84844			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.79931			101.77530			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	103.86144		8.87000	103.88239			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.73000	103.71358		8.67000	103.87614			0.00	0	750,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.16500		115.48005		10.08500	115.93976			0.00	0	6,784,410,800.00
COJ06	On 09/12/2015	Spot Bond	8.43000		105.98697		8.38500	106.01419			0.00	0	2,202,115,700.00
COJ07	On 23/03/2021	Spot Bond	9.73500		105.16822		9.65500	105.53143			0.00	0	7,821,614,000.00
COJG01	On 09/06/2024	Spot Bond	9.81500		105.39121		9.73500	105.86603			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.16500		94.03844		10.08500	94.44510			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.98000		94.51893		10.90000	95.02782			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.98000		92.38600		10.90000	92.87698			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.76018			100.74035			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.73184			100.71052			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.63357			100.61268			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.62207			101.60301			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		101.09379			101.07670			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.75364			100.73328			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.16947			100.14873			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.04500		102.45008		10.96500	102.85984			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.75458		100.00000	11.72579			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.90874		100.00000	3.89640			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.22408		100.00000	14.17918			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.25819			101.23961			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.05500		96.91290		7.99500	97.04585			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.69612			100.67867			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.63964			100.62207			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.48605			100.46852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT01U	On 28/11/2014	Spot Bond	100.00000		89.25458		100.00000	89.04408			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.46340			100.44278			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		102.18453			102.16586			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		101.47815			101.45920			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		101.08956			101.07044			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.55853			102.52392			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.25725			100.22861			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.37896			102.34343			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.28890			100.25672			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.22422			100.19926			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		99.94265			99.91362			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.72500		104.09229		8.64500	104.47328			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.51500		116.16433		7.47500	116.20907			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.44000		105.66955		8.36000	105.99465			0.00	0	1,424,795,300.00
DV23	On 27/02/2023	Spot Bond	9.08000		106.26262		9.00000	106.71808		228,089,600,000,000.00	25,120,000,000	16,074,858,500.00	
DV24	On 18/02/2024	Spot Bond	9.01500		105.35248		8.93500	105.84241			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.60000		105.04213		9.52000	105.65268			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.40519			100.38724			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.33576			100.31803			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.14535			100.12716			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.03629			100.01815			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.27893			100.26029			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.94515			100.92669			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.24935			100.23064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	100.00000		5.87890	100.00000	5.85277				4,400,000,000,000,000.00	44,000,000,000	44,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.03500		127.26981	7.95500	127.66762				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.41014		92.36948				0.00	0	1,000,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		135.35997	0.20000	135.34689				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.00000		123.94701	2.00000	123.92901				0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.01000		111.19518	2.01000	111.17900				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		110.07827	2.09000	110.06202				0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000		101.90435	2.17000	101.88905				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62500		105.93214	9.54500	106.26569				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47500		106.48425	9.39500	106.85180				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.03000		104.19927	9.95000	104.65944				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.22500		98.70967	10.14500	99.02532				0.00	0	1,000,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.37500		106.21012	10.29500	106.55192				207,500,000,000.00	20,000,000	4,676,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.94124		100.92107				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.70540		100.68432				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.39001		100.36994				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		101.00408		100.98552				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.75567		100.73730				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.81574		100.79745				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		99.57807	100.00000	99.31602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000		56.72911		100.00000	56.55005			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		92.17589		100.00000	91.95106			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		78.35797		100.00000	78.20125			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.22224		3.00000	132.19937			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.41000		104.24199		11.36500	104.24263			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.71811			102.69498			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.53580			101.51169			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.05851			100.03600			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.92500		96.11693		9.85500	96.29099			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		99.89595			99.87460			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.74174			100.71958			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.03004			101.00667			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		100.95228			100.93069			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.01186			100.98890			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.33194			101.31263			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.86135			100.84127			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.89682			100.87594			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.85424			100.83434			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.88382			100.86323			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.86891			100.84923			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.85697			100.83756			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000		101.30591		6.97500	101.32619			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
ES18	On 20/04/2018	Spot Bond		7.82500	108.48219		7.75500	108.67913			3,912,500,000,000.00	500,000,000	5,349,784,900.00
ES23	On 25/01/2023	Spot Bond		8.56500	110.23586		8.48500	110.70691			7,708,500,000.00	900,000	5,254,769,700.00
ES26	On 02/04/2026	Spot Bond		8.90000	92.51439		8.82000	93.03439			173,934,480,000,000.00	19,543,200,000	11,070,806,100.00
ES33	On 15/09/2033	Spot Bond		9.59500	82.18507		9.51500	82.76210			0.00	0	29,313,253,300.00
ES42	On 25/04/2042	Spot Bond		9.71000	92.13268		9.62500	92.84471			0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.93612			100.91498			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.94178			100.91991			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.78737			100.76633			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	101.52310			101.50210			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.02176			100.07774			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	99.87618			99.85786			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond		0.00000	100.59691			100.57935			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.38630			100.36699			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.86887		100.00000	11.84012			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.55093		100.00000	11.52295			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.33709			100.31648			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	98.75564			98.73122			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.37584			100.35280			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.40163			100.37697			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.34500	99.45210		9.27500	99.66326			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.39702			100.37858			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.39695			100.37851			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.47363			101.45158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		103.87521			103.85761			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.66304			100.64038			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.67401			100.65096			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.22500		102.20908	10.14500		102.55993			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.14500		106.12218	11.07500		106.32629			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.87565			98.84799			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.63819	2.22000		130.61844			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000		275.10997	2.22000		275.27168			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		109.57822	2.40000		109.56113			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		158.00946	2.47000		157.98441			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		214.71409	2.31000		214.68104			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.66000		105.87201	7.61500		105.89260			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82300		62.21765	7.82500		62.19673			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46000		39.33119	9.46000		39.32077			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.01978	9.70000		38.00956			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		70.59961	100.00000		70.46332			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		73.05051	100.00000		72.91597			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.77972			100.75160			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.23824			100.21225			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.20671			100.18423			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.22661			100.20191			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000		98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000		100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.22068			100.19611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.21048			100.18706			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.29153			100.26496			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	100.21713			100.19295			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.23061			100.20494			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	100.28306			100.25152			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.27486			100.24424			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.86350		100.09221	16.82217			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.19742			100.17545			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	110.15624			110.47338			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.26468			100.23574			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	102.91087			102.91087			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.22166			100.19750			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.22411			100.19969			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.20497			100.18267			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.20645			100.18347			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.26899			100.23903			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.20289			100.18030			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	57.87445		13.22500	57.85377			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.19148			100.17016			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.19171			100.17037			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.28436			100.25328			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.20028			100.17798			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.63500	97.86282		3.63500	97.84432			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	105.64788			105.62833			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.20883			100.18558			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.94369			100.92010			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.02316			100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.25695			98.23412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond		0.00000	100.19695			100.17502			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.19243			100.17101			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.42455			101.39804			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.22470			100.19969			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.06118			101.03962			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.40949			101.38325			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.58317			101.55776			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.25725			100.22861			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.20456			100.18179			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.25072			100.22280			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.19028			100.16911			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.20645			100.18347			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.20645			100.18347			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.32214			100.30247			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	99.98056			99.96104			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	99.97948			99.95883			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	102.01490			101.99605			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.63000			101.61034			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.21784			100.19358			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.61741			101.59759			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.99740			101.97848			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.59340			101.57356			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.59794			101.57804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond	0.00000		101.62682			101.60443			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		101.47123			101.45092			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		101.62682			101.60443			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		101.46501			101.44478			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.24253			101.21996			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.32588		8.75000	101.30205			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		102.03424			102.01171			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.81963		100.00000	10.78548			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.87738		100.00000	9.84621			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		101.42728			101.39857			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.22235			100.19811			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.22117			100.19707			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.49030			100.46739			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.44340			101.42081			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		120.42649		3.46000	120.40429			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.22504			100.20051			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.22722			100.20245			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		120.58380		3.44000	120.56164			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		120.42649		3.46000	120.40429			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.61000		126.06768		2.61000	126.04730			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.68000		133.16382		2.68000	133.14197			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.62385			101.59844			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.19694			100.17552			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.22363			100.19925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond		0.00000	101.31248			101.27487			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.25942			100.23107			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.25024			100.22291			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.21191			100.18832			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.21168			100.18811			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	101.49910			101.45476			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.31132			100.29234			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.32209		100.00000	9.29925			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.57243		100.00000	22.51714			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		65.80930		100.00000	65.60385			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.59099		100.00000	16.53862			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.75000	148.77823		4.75000	148.74571			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.16030			100.14294			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.79341			102.77468			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.74016			100.63114			0.00	4,000,000,000	3,700,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.32091			102.30337			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	99.98194			99.96304			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	99.01966			98.99733			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.75633			99.73492			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.11800	100.46768		2.11800	100.45278			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.49500	131.55002		2.49500	131.52917			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.40685			101.38676			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.96839		10.38000	101.94001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	101.96839		10.38000	101.94001			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000			108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	101.08762			101.06981			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.50427			101.47933			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.63500	106.18357		2.63500	106.16635			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.62000	205.42549		2.62000	205.39216			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.60500	106.75108		2.60500	106.73384			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	99.96825			99.95209			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.65000	204.55304		2.65000	204.51969			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.65023			101.62333			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.49000	108.67313		2.49000	108.65591			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.69500	105.05946		2.69500	105.04225			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.08936			100.07147			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	51.37800			51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.99066			100.97264			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.80000	103.12671		2.80000	103.10952			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.77000	254.80494		2.77000	254.76258			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.74000	264.97225		2.73000	265.12284			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24000	274.90673		2.23000	275.06820			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96000	260.73901		2.95000	260.88499			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	127.49134		2.59000	127.47081			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.35525			101.33405			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	127.48284		2.12000	127.46391			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.58491			101.56231			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.79747			101.77615			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.22496			101.20350			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47500		106.00098		2.47500	105.98423			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.78735		104.97509	17.74184			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.68963		101.07593	21.63600			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.52540		100.44759	14.48967			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.19155		100.76967	20.14175			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000		115.85873		2.14000	115.84143			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		110.08470		2.35000	110.06767			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.57612			98.57503			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		109.78049		2.38000	109.76343			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.81002			100.78639			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		343.20472		2.43000	343.40371			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.12082			101.09989			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.75833			100.73688			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.77840			101.75663			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.89000		101.24080		6.84500	101.24224			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.85500		100.60563		7.81500	100.65574			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.25000		101.01290		8.19000	101.14588			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.47500		110.94652		8.40500	111.13980			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	9.04500	103.19972		8.96500	103.49777			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.25500	97.71426		9.17500	98.04793			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.81500	89.00603		9.74500	89.34803			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.79000	109.39237		9.71000	109.89571			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.10000	95.88047		10.02000	96.39009			0.00	0	1,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.55000	92.93055		10.47000	93.48675			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.34500	82.08308		10.26000	82.69704			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.17021			100.15177			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.17633			100.15721			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.17876			100.15938			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.18480			100.16474			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.19452			100.17337			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.20179			100.17984			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.23329			100.20784			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	100.77507			100.75667			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.80914			100.78993			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.81715			100.79774			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.83988			100.81993			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.87402			100.85324			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.90245			100.88100			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.02744			101.00298			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.90067			101.87961			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.19870			100.17963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.13000	100.53229		9.07000	105.37124			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	100.98568			100.96869			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.55935			99.54240			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	101.29584			101.27587			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.32349			101.30311			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.37696			101.35577			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.44330			101.42110			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.53537			101.51178			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	100.48823			100.46745			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.74496			101.72628			0.00	40,000,000	40,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.55440			101.53357			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.51127			101.49290			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.58943			101.57119			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.42131			100.40070			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.89172			100.87000			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.12598			100.01983			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	36,100,200,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.69402			100.67551			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.09273			100.07417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.08530			101.06508			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.68668			101.66145			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.83853			101.81914			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.33722			100.31661			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.17060			101.15009			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.24179			101.22103			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	101.10910			101.09203			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.93952			100.92244			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	101.50041			101.47900			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.66162	96.49019		7.62237	96.53783			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	101.56919			101.54681			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.66123	104.41639		8.62207	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	101.65760			101.63398			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.11123	104.41639		9.07212	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.76564			101.74049			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.58948			101.56759			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.75687			101.73340			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.82064			101.79634			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.18359			101.16199			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.16000		102.71762		9.10000	102.81985			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.20500		108.66932		8.10500	109.12348			48,421,725,450,000.00	5,901,490,000	3,890,745,000.00
HWAY23	On 07/12/2023	Spot Bond	2.02000		279.42008		2.01000	279.58657			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.04000		285.04917		2.03000	285.23775			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54000		98.97342		9.46000	99.64472			0.00	0	4,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46500		99.59394		9.38500	100.28422			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		80.88889		100.00000	80.70953			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.02301		100.00000	20.97152			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.64258		100.00000	43.53685			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.50894		100.00000	21.45683			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.86112		100.00000	14.82511			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		82.18816		100.00000	82.00593			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		116.47979		1.74000	116.46369			373,767,568,476,000.00	14,808,947,400	12,766,537,400.00
I2038	On 31/01/2038	Spot Bond	1.87500		121.75307		1.87500	121.73581			218,106,567,562,500.00	16,323,502,700	97,787,137,600.00
I2046	On 31/03/2046	Spot Bond	1.86000		123.05553		1.86000	123.03806			266,422,109,910,000.00	43,237,693,500	49,339,803,900.00
I2050	On 31/12/2050	Spot Bond	1.93000		130.70350		1.93000	130.68477			139,869,985,157,000.00	72,471,494,900	43,027,407,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		95.75000			95.80000			0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	7.55000	101.76490		7.50500	101.76432			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.94655			100.92774			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.86535			100.84862			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.33500	101.99266		8.29500	102.02418			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.03000	106.24783		7.97000	106.40948			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.15500	101.17062		8.11500	101.21738			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	101.09946			101.08019			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.16254			101.14217			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.45000	129.39858		1.45000	129.38170			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	130.89718		2.19000	130.87751			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.23581			100.21858			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.05332			101.03598			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.15000	101.81831		8.09000	101.97812			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.69928			100.68092			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.36379			101.34517			0.00	0	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.18958			101.17071			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.77500	99.52268		8.70500	99.73853			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.80500	95.05451		8.72500	95.35237			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.54148			100.52287			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.23000	97.30401		8.17000	97.45934			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.27500	100.68576		9.19500	101.01477			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.16407			101.14494			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	101.19789			101.17820			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.11730		7.90000	100.09621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.55500	99.91930	8.48500	100.11982					0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.32435		101.30260					0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.93076		100.91176					0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.80000	102.64768	7.74000	102.75536					0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.51500	103.60480	8.44500	103.83728					0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.66500	104.81718	9.58500	105.28999					0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.01806		99.99990					0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.30197		101.28264					0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	101.22010		101.20069					0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	101.24634		101.22652					0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	101.27244		101.25220					0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00546	100.00000	0.00545					0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.42703		101.40793					0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.39036		101.37025					0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.87500	101.21647	8.79500	101.55652					0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.25135	5.00000	102.23756					0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.25135	5.00000	102.23756					0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.83551	5.00000	100.82198					0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.25135	5.00000	102.23756					0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.18616	4.00000	100.17520					0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	29.80867	100.00000	26.92845					0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	29.58967	100.00000	26.77653					0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	29.58967	100.00000	26.77653					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	104.55309		9.20000	104.52725			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.04218			100.02122			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.04218			100.02122			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.03009			101.00671			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60465		100.00000	7.58603			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.84176			100.82429			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.14387			100.12589			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.08500	100.32955		9.04500	100.32309			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.95024			100.92270			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	65.80930		100.00000	65.60385			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.52074		100.00000	9.39293		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
IN441U	On 07/10/2014	Spot Bond	100.00000	99.86464		100.00000	99.59619			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	98.01530		100.00000	97.75668			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	96.25690		100.00000	96.00753			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	98.30509		100.00000	97.47899			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	93.72116		100.00000	93.00573			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	84.64750		100.00000	84.06372			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000	99.98302		6.20000	99.91514			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA441	On 07/10/2014	Spot Bond	6.20000		99.81350		6.20000	99.79658			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.20000		99.69518		6.20000	99.67830			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.20000		99.57714		6.20000	99.56030			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.33135		6.30000	99.31432			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.21228		6.30000	99.19530			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.95890		6.40000	98.94173			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.71909		6.40000	98.70200			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.02380			99.99987			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22674		100.73302		11.16177	100.75691			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22674		99.84584		11.16177	99.86952			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.21589			100.19232			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.61208			100.58334			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.21217			100.18906			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		99.96505		6.50000	99.94759			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.21475			100.19084			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.43341			95.43722			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.32307			100.30281			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.46030			101.44060			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.20645			100.18347			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		99.89417			99.87304			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.16116			100.14323			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.15750			100.13997			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		101.01639			100.99801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond	0.00000	100.90023			100.88189			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.79689			100.77885			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.78793			100.77009			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.35796			101.33957			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	102.27836			102.26027			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	101.73635			101.71863			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	101.33319			101.31490			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.24575			100.22685			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.02682			100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.60954			100.59185			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	102.82000			102.80068			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	99.36036			99.34307			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.39766			101.36948			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.77181			101.75225			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.59726			101.57623			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.61885			101.59754			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.84500	104.00546	8.80500	104.06999				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	99.99982			99.98071			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	99.99986			99.98027			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	99.99992			99.98001			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	101.30420			101.28748			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.42500	103.12364	9.34500	103.48656				0.00	0	1,110,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.27705			100.25734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		8.68000	102.92398		8.57000	103.19011			15,624,000,000,000.00	1,800,000,000	1,500,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	99.90260			99.88259			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.81676			99.79574			0.00	3,000,000,000	1,500,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	101.18027			101.16011			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.92129			100.89588			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.21996			100.19599			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.73000	104.12937		8.68500	104.13658			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	101.89931			101.87890			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.56209			100.53808			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.28000	124.67458		3.28000	124.65219			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	138.39838		3.65000	138.37202			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	99.97762			99.95542			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.87092			101.84723			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.77765			101.75416			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.45143			100.42811			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.04361			100.02198			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	96.93374		3.74000	96.91515			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	103.26330		3.74000	103.24350			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.49945			100.47491			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.18270			101.15808			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.39500	115.50379		10.32500	115.69013			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.81310			101.78660			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	136.87028		3.75000	136.84384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV440U	On 02/10/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		97.49942		100.00000	97.24352			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		95.73586		100.00000	95.48913			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		94.05814		100.00000	92.40506			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		96.00000		100.00000	96.72214			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		92.30113		100.00000	91.60714			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.35716			101.33837			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.76288			100.74476			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.77966		6.20000	99.76276			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.66142		6.20000	99.64456			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.80460		6.40000	98.78749			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.68492		6.40000	98.66785			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		101.09317			101.07115			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.89013			101.87106			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.63348			101.61464			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		99.90735			99.88828			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.80583			100.78670			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.89065			100.86864			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.62141			100.60092			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.59736			101.57632			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.60816			101.58698			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.62975			101.60830			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.53257			101.51237			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.49058			101.46931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000		101.30738			101.28659			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.25602			100.23514			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.94694			100.92684			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.68753			100.66868			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.68071			100.66204			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		99.95981			99.93945			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		99.86032			99.84219			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.36783			101.34753			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		101.16790			101.14932			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.23825			100.21886			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.01939			99.99989			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.01993			99.99989			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.01992			99.99988			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.11500		102.58594	9.04500	102.82986				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		20.23817	100.00000	20.16208				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.75910	100.00000	12.70298				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.41947		101.39985				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.29500		102.00135	9.21500	102.37539				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.33335		101.31215				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.96801		100.94791				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.31558		100.29632				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		91.12488	100.00000	90.90316				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.33447		101.31290				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		96.09885		100.00000	95.85244			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.59698			101.57560			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.19413		100.00000	36.10644			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		102.06913			102.04752			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.62416		100.00000	87.41750			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		94.37551		100.00000	94.13778			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		80.51072		100.00000	80.34506			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		93.06990		100.00000	92.83896			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		83.81986		100.00000	83.63065			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.34808			100.32679			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.36060			100.33853			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.50731			100.48514			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.69207			100.66844			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.53374			101.50812			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.63000		136.67152		8.55000	137.42570			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.30061			100.35899			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.22089			100.20260			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.27662			100.25489			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.64135			100.62188			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.30738			100.28731			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.27042			101.24955			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73000		98.36722		8.67000	98.49161			0.00	0	1,390,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.88000		96.29276		8.82000	96.44358			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.37500		100.24355		9.29500	100.57253			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.48795			100.45789			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.05000		103.90201		10.00500	103.92438			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.53083			100.49809			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.84075			100.81989			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.89491			100.87273			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.95962			100.93588			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.42840			101.41022			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		99.86109			99.84373			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		99.62919			99.61234			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		99.02735			99.01028			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		98.81491			98.79748			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.51577			100.50109			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.51966			100.50485			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		96.81698		100.00000	96.56085			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.02708			100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		99.89493			99.87684			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.61771			101.59862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.45011			100.43301			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.92810			100.91097			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.28803			100.27089			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.66258			100.64397			0.00	0	300,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.89176			100.87414			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.94998			100.93099			0.00	20,000,000,000	10,000,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.35193			101.33373			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.39249			101.37302			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.97672			100.95811			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	101.02397			101.00500			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	101.04795			101.02854			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	91.09925		100.00000	90.87813			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.49920		100.00000	33.41716			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.61435		100.00000	81.43177			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	18.23978		100.00000	17.85467			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	105.39345		8.62500	105.62962			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.58500	105.28738		8.51500	105.52428			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.36091			100.33881			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.33718			100.31657			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.48930			101.46965			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.89896			99.87878			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.89827			99.87795			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.89486			99.87385			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.65776			101.63639			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.73700			101.71467			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.96500		101.04851		7.90500	101.13746			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.76500		104.21696		8.69500	104.44091			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.55000		104.73465		9.47000	105.12804			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.51500		103.24289		6.46000	103.23637			912,100,000,000.00	140,000,000	870,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.17753			100.15827			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.18360			100.16368			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.57500		102.95123		9.49500	103.24367			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70000		101.09309		7.65500	101.11311			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.70184			100.68080			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.89000		102.68695		8.83000	102.80232			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.29346			100.27296			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.42500		103.42637		9.34500	103.78922			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.13103		100.00000	14.09642			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.02571			101.00694			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59000		102.58645		8.53000	102.70325			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.65000		103.28868		7.60500	103.30178			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.53000		106.06644		8.47000	106.19226			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.83737		100.89771	6.82068			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.92698		100.61875	6.91011			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.96146			100.94150			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.96781			100.94771			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.04619			101.02445			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.13734			101.11368			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.66318		100.00000	0.66157			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.66318		100.00000	0.66157			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.03000	98.64271		8.95000	99.06175			81,270,000,000,000.00	9,000,000,000	2,250,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	100.12872		7.59000	100.10845			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.09500	102.22124		9.01500	102.56675			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.26795			101.25065			0.00	0	30,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.87500	102.74963		8.79500	103.11940			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.84959			100.83058			0.00	0	1,500,000,000.00
NBK13A		On 19/03/2024	Spot Bond	9.36500	102.57450		9.28500	103.05289			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.02061			102.00281			0.00	0	20,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.07500	103.46532		8.99500	103.79076			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.89985			100.88125			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.08281			102.06541			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.50448			101.48624			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.78854			100.77023			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.15703			100.13797			0.00	0	1,300,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.01229			100.07029			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.12001			100.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		7.25000	103.45399		7.20500	103.47560			0.00	0	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.60459			101.58568			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.59500	111.73897		8.52500	112.00965			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.80500	35.57216		10.72500	35.82193			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.45000	105.53463		7.40500	105.53776			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.78757			101.76720			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.59844			101.57565			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.03500	102.01534		7.99500	102.04867			0.00	0	3,255,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.16314			100.14322			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	101.29525			101.27642			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.81926			100.80219			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	99.87433			99.85280			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.67804			101.65560			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.65388			100.63230			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	92.14647			92.12799			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.60052			100.58003			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	101.40886			101.38778			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.33348			101.31228			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	88.45880			88.43969			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.17074			100.15187			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.02094			100.99925			0.00	0	0.00

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	100.19148			100.17067			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.18176			100.16204			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.63044			100.61092			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.17579			100.15673			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.17144			100.15236			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.17132			100.15226			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.19951			101.17980			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.19695			100.17502			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.97500	104.39579		9.89500	104.81012			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.19576			100.17397			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.01000	103.24007		9.93000	103.66618			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.19695			100.17502			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.17742			100.15767			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.21691			100.19716			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.19885			100.17672			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.20123			100.17883			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000	102.16296		8.54500	102.18064			17,180,000,000,000.00	2,000,000,000	1,000,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.61272			101.58859			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	102.53415			102.51155			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.97500	108.10107		9.90500	108.44938			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	105.33440			105.31091			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.91642			99.89918			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98000	115.22483		11.92000	115.39221			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.73815			109.72774			0.00	30,000,000,000	10,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	101.15328			101.12853			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000	167.97167		2.24000	167.98121			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.62500	104.99043		8.54500	105.33459			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.39424			100.37593			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.25500	106.26751		9.17500	106.60143			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.80941			100.78945			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.93380			100.91545			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.76604			100.74717			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.79319			100.77364			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.77693			100.75778			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.45500	107.51769		9.37500	107.94100			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.79325			100.77370			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.80946			100.78950			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.79862			100.77893			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.65500	106.25645		9.57500	106.58540			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.83122			100.81071			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.82030			100.80007			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.82573			100.80535			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.02581			101.00039			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.95991			100.93615			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.84198			100.82120			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500	117.17958		8.38500	117.41477			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.21500	122.14025		9.11500	122.73613			46,213,580,699,000.00	5,015,038,600	4,007,519,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.14500	172.75948		2.13500	172.85702			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.77000	122.89494		9.66000	123.81747			250,352,988,774,000.00	25,624,666,200	15,732,333,100.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.10322			102.08415			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.23171			101.21147			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.83497			101.81632			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.22206			100.20123			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.48912			100.46875			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.72983			100.70920			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.81920			100.79530			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.01286			100.98259			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.96925		100.00000	16.92815			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.12803		100.00000	44.02112			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.54000	105.21107		7.45500	105.27699			224,484,217,204,000.00	29,772,442,600	21,820,221,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.37467		100.00000	24.31563			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.28011		100.00000	66.11954			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.99528			100.97613			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.29924			101.27981			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.56294			100.54406			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.44733			100.42834			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.99289			100.97547			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.23293			100.21491			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.54991			100.53190			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.84173			101.82157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond		9.52500	103.90983		9.44500	104.22466			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	101.24009			101.22068			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	101.27549			101.25553			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	101.29142			101.27121			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	101.32682			101.30605			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.47896			101.45582			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	101.51432			101.49064			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	101.35844			101.33613			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.05000	41.24625		7.97000	41.59492			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.55000	106.92706		6.50500	106.95126			233,459,466,230,000.00	35,642,666,600	14,285,233,200.00
R158P	On 15/09/2015	Spot Bond		6.73500	93.86496		6.69500	93.88260			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.83500	112.59853		6.79500	112.65551			252,332,957,950,000.00	36,917,770,000	38,243,910,900.00
R159P	On 15/09/2016	Spot Bond		6.66500	87.96517		6.62500	88.01596			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.23000	120.18881		8.15000	120.84611			8,545,636,209,424,000.00	38,351,908,800	73,279,564,800.00
R187P	On 21/12/2026	Spot Bond		7.97000	38.47616		7.89000	38.83149			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.89000	35.94750		7.81000	36.30762			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.74000	285.29411		1.73000	285.46718			86,427,501,198,000.00	49,670,977,700	35,250,390,900.00
R201	On 21/12/2014	Spot Bond		6.00000	103.00351		5.94500	102.99935			0.00	0	47,500,000,000.00
R202	On 07/12/2033	Spot Bond		1.82000	230.46952		1.82000	230.43711			518,760,200,322,000.00	85,033,077,100	57,647,473,500.00
R2023	On 28/02/2023	Spot Bond		7.96500	99.35272		7.88500	99.81280			1,030,901,374,084,500.00	29,428,923,300	122,411,233,900.00
R203	On 15/09/2017	Spot Bond		7.03000	103.56460		6.97000	103.70595			2,441,902,131,485,000.00	47,354,499,500	106,467,837,600.00
R2030	On 31/01/2030	Spot Bond		8.65000	95.86591		8.57000	96.49321			376,432,430,000,000.00	43,518,200,000	133,186,757,600.00
R2032	On 31/03/2032	Spot Bond		8.77000	95.41348		8.69000	96.07939			1,376,479,735,892,000.00	56,953,219,600	190,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		8.88500	97.70019		8.79500	98.52517			916,949,770,000,000.00	03,202,000,000	89,497,362,500.00
R204	On 21/12/2018	Spot Bond		7.34500	104.55264		7.27500	104.78647			3,160,824,060,420,000.00	30,336,836,000	05,603,132,000.00
R2044	On 31/01/2044	Spot Bond		8.94500	99.44026		8.86000	100.28553			779,109,500,000,000.00	87,100,000,000	47,000,000,000.00
R2048	On 28/02/2048	Spot Bond		8.94000	98.72487		8.85500	99.59187			3,653,769,541,866,000.00	08,699,053,900	21,020,808,400.00
R207	On 15/01/2020	Spot Bond		7.57500	100.12549		7.49500	100.44669			1,777,062,663,840,000.00	34,595,731,200	15,575,925,600.00
R208	On 31/03/2021	Spot Bond		7.72500	95.11000		7.64500	95.48180			3,268,910,942,062,500.00	23,159,992,500	26,302,327,600.00
R209	On 31/03/2036	Spot Bond		8.78500	75.70606		8.70500	76.31284			3,819,986,770,047,000.00	34,830,594,200	85,891,070,500.00
R210	On 31/03/2028	Spot Bond		1.75000	171.54581		1.75000	171.52197			86,138,812,725,000.00	49,222,178,700	28,157,721,800.00
R211	On 31/01/2017	Spot Bond		0.75000	131.46133		0.75000	131.44668			49,502,891,175,000.00	66,003,854,900	80,492,985,900.00
R212	On 31/01/2022	Spot Bond		1.62000	135.93079		1.62000	135.91245			43,165,060,380,000.00	26,645,099,000	70,097,245,900.00
R213	On 28/02/2031	Spot Bond		8.65000	86.26500		8.57000	86.87003			2,445,543,952,330,000.00	82,721,844,200	46,247,510,400.00
R214	On 28/02/2041	Spot Bond		8.88500	76.40493		8.80000	77.07938			2,309,607,927,376,000.00	59,944,617,600	02,310,304,800.00
R227C	On 15/03/2015	Spot Bond		6.89500	96.97730		6.85500	96.97664			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.73500	93.86496		6.69500	93.88260			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.65500	90.90942		6.61500	90.94432			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.66500	87.96517		6.62500	88.01596			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.00500	98.68491		5.95000	98.68092			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.80500	95.28778		6.76500	95.29705			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.67500	92.29394		6.63500	92.32112			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.65500	89.34288		6.61500	89.38654			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.71500	86.35429		6.67500	86.41306			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.00500	82.91407		6.94500	83.02950			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.05500	79.98373		6.99500	80.11816			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.35000	76.44410		7.28000	76.62148			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.33000	73.79444		7.26000	73.99070			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.31000	71.25036		7.24000	71.46405			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30000	68.77263		7.23000	69.00221			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.53500	65.49618		7.45500	65.77262			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.51500	63.19394		7.43500	63.48519			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.64500	60.39483		7.56500	60.69617			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.61500	58.29275		7.53500	58.60628			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.58500	56.28012		7.50500	56.60473			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.55500	54.35270		7.47500	54.68736			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.51500	52.55063		7.43500	52.89471			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.47500	50.82793		7.39500	51.18059			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.17000	45.91228		8.09000	46.24665			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.13000	44.28399		8.05000	44.62378			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.09000	42.72991		8.01000	43.07444			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.05000	41.24625		7.97000	41.59492			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.01000	39.82946		7.93000	40.18171			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.97000	38.47616		7.89000	38.83149			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.93000	37.18317		7.85000	37.54111			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.89000	35.94750		7.81000	36.30762			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.03362			102.00654			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.89224			100.86833			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.03988			102.01315			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.85487			101.82943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		17.52717		100.00000	17.48471			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		10.15482		100.00000	10.13022			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		22.15633		100.00000	22.10206			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.35561			100.33848			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.42673			100.40584			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.87849			100.85976			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.11311			100.00896			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.76488			100.74749			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.54217			101.52103			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.24532			101.22601			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.73282			101.71300			0.00	0	900,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.18786			101.16667			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.46338			100.44277			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.60415			101.58517			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.46985			101.44888			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.70430			100.68381			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.49998			100.47869			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	101.25792			101.22905			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	81.74464			81.69769			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.43036			82.38785			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	84.82054			84.76002			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.36587			89.31268			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.05738			100.02892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	80.48754			80.41453			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	89.81308			89.76026			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.02507		12.35000	103.99120			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.78005		100.00000	14.74425			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	101.73490			101.71160			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	101.61716			101.59411			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.38030			100.35698			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	101.07104			101.04899			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.17502			100.15311			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	3.79632		100.00000	3.78702			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	38.08543		100.00000	37.99317			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.86251		100.00000	13.82892			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	24.33270		100.00000	24.27376			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	106.04698			106.00043			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	79.58557			79.48274			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.02500	109.02947		8.94500	109.40512			0.00	0	770,000,000.00
RW23		On 10/12/2023	Spot Bond	9.21500	104.71345		9.13500	105.18426			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.80000	106.50682		9.72000	107.10323			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	96.75971			96.85462			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	8.03500	109.19297		7.99500	109.24998			0.00	0	2,150,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.84230			100.81976			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	9.08000	104.76186		9.02000	104.90045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		102.56663			102.54634			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.69504			101.67557			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.39787			101.37529			0.00	0	250,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.56499			101.54179			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.53706			101.51427			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20000		104.89337		7.15500	104.90177			0.00	0	1,530,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.84500		98.47534		8.77500	102.84894			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.01000		105.54269		7.96500	105.56216			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.58964		7.96000	105.56687			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80000		105.74009		7.75500	105.76023			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.43000		99.89540		8.37000	100.02663			0.00	0	85,700,000.00
SBN34	On 15/09/2015	Spot Bond	7.94500		105.60373		7.90000	105.62340			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.19500		105.36927		8.15500	105.38345			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.33063			100.31042			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.95955			99.93908			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08000		102.34784		8.02000	102.48373			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.93748			101.91888			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.18933			100.16873			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.09446			104.08415			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.87500		109.25934		8.79500	109.65002			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.13000		103.23373		10.05000	103.74556			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.06154			101.03898			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.10410			101.08628			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.99834			100.97843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	103.17882			103.16373			0.00	0	1,000,000,000.00
SBS25		On 24/05/2019	Spot Bond	8.44500	104.72031		8.37500	104.96463			2,533,500,000,000.00	300,000,000	1,760,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	14.19326		100.00000	14.16202			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.50500	104.96053		9.42500	105.43802			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	101.48094			101.46210			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	9.01500	101.39013		8.93500	101.66523			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.93000	97.63536		8.85000	98.16629			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.37724			100.35784			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.88000	102.26046		9.80000	102.80509			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.23988			100.22035			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.24634			100.22628			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	10.03000	100.76198		9.95000	101.23492			0.00	0	1,500,000,000.00
SBS4		On 16/11/2021	Spot Bond	9.42500	98.99449		9.34500	99.36843			0.00	0	0.00
SBS9		On 07/07/2016	Spot Bond	7.72500	108.63534		7.68500	108.68069			0.00	0	1,430,500,000.00
SBSI11		On 07/12/2023	Spot Bond	2.27000	274.29810		2.26000	274.45891			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.39500	129.55920		1.39500	129.54250			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	104.46000			104.48000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002		On 10/07/2017	Spot Bond	0.00000	101.56434			101.54424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		13.95883		100.00000	13.92464			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.02000		127.74842		2.02000	127.72979			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.96505		6.50000	99.94759			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.67005			101.64972			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.03952			100.01991			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.93832			101.92075			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.06000		101.48473		9.00000	101.60281			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.26453			101.24369			0.00	0	2,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.10581			100.08577			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.18742			100.16657			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.17385			100.15500			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.89720		100.00000	14.86112			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.40539			100.38451			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.53773		100.00000	60.34873			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.29860			100.27773			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.07462		100.00000	21.02301			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.68571		100.00000	27.53612			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.63035		100.00000	22.55969			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.37000		102.51679		9.31000	102.59298			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.10663			101.08351			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		99.87504			101.18821			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.08500		103.86552		8.04500	103.91277			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94500		100.30589		8.87500	100.50645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01		On 15/09/2017	Spot Bond	8.38000	100.02362		8.32000	100.15520			0.00	0	2,320,000,000.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.83631			100.81594			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.07559			101.05643			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.35267			101.33318			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.32035			100.30026			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.32893			100.30831			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	101.30757			101.28609			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.13000	104.86509		8.07000	104.93973			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.58755			101.56736			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.82043			101.80089			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	101.54414			101.52315			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.27500	98.51964		9.19500	98.82571			0.00	0	1,410,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.66602			100.64404			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.02929			100.08369			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.45522			101.43344			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.33300	87.64285		9.25300	87.97507			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.82500	89.92143		8.74500	90.26565			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.24500	102.72342		7.19000	102.71584			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.83500	94.93486		8.75500	95.23217			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.28783			100.26615			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.21000	100.46111		8.15000	100.59389			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	108.67313		2.49000	108.65591			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.29500	101.17658		8.22500	101.39831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond		0.00000	100.97087			100.94347			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.83000	107.60142		9.75000	108.15641			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.57377			100.55421			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.88000	77.42416		9.80000	77.93714			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.51691			101.49527			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.19913			100.17712			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	101.49845			101.47771			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.13212			100.11017			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.66242			99.64554			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	102.75732			102.65127			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	99.17490			99.15771			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.40230			100.35760			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	99.07208			99.05490			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.25285			100.20228			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	98.94970			98.93248			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,900,000,000	1,900,000,000.00
SY1160	On 06/10/2014	Spot Bond		0.00000	99.91370			99.89644			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond		0.00000	99.86198			99.84473			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond		0.00000	98.80310			98.78575			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond		0.00000	99.84460			99.82734			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1164	On 10/12/2014	Spot Bond	0.00000		98.80768			98.79064			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.05556			100.02778			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		99.74135			99.72410			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		99.63772			99.62047			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		99.67183			99.65456			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		99.67200			99.65474			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		99.65462			99.63735			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		99.55115	100.00000	93.11224				0.00	22,800,000,000	22,800,000,000.00
SY1174	On 29/10/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.01000		105.23421	6.96500	105.25873				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.84000		101.13507	8.76000	101.67282				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		95.18501	100.00000	94.94095				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.50171	100.00000	40.40360				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.39895			101.37974			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.07579			101.05693			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.57685			100.55718			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.73054			100.71267			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.17149			100.15291			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.18002			100.16049			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		99.61423			99.59670			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		99.10621			99.08868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS127	On 04/12/2014	Spot Bond	0.00000		98.90595			98.88885			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.20439			101.18553			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.08500		102.54059		8.04500	102.58575			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.48681			101.46609			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.52759			101.50631			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.57765		7.83000	101.55646			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.46438			101.44397			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.51536			101.49424			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.54859			101.52645			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.46438			101.44397			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.51536			101.49424			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.44405		7.16000	101.42467			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.61523			101.59274			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.60708			101.58471			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.80261			101.77755			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.77615			101.75145			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.57472			102.53891			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.48344			102.44890			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.46234			101.44195			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.52759			101.50631			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.70948		8.73000	101.63866			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.45622			101.43592			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.51536			101.49424			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.81500		99.65485		8.74500	99.80500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond		0.00000	101.44398			101.42385			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.51536			101.49424			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.61930			101.59676			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.59689			101.57466			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.58874			101.56662			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.79855			101.77353			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.79041			101.76550			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.71913			101.69521			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.43272			102.39889			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.44083			102.40690			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.40024			102.36687			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.10078	100.00000	7.65142				0.00	0	28,000,000,000.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.10413	100.00000	9.55673				0.00	0	8,300,000,000.00
TH12A3	On 21/08/2019	Spot Bond		9.17500	100.07125	100.00000	11.06088				0.00	0	45,000,000,000.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.11285	100.00000	10.21423				0.00	0	5,800,000,000.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.12353	100.00000	11.02346				0.00	1,000,000,000	4,000,000,000.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.16674	100.00000	14.31093				0.00	0	1,900,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.53207			101.51106			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.93283	101.06155	6.91588				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.45622			101.43592			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.55688			101.53781			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.63968			101.61686			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.72117			101.69722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.58283			102.54691			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.82243			101.80291			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.50135			101.48076			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.52183			101.50096			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.50135			101.48076			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.52183			101.50096			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.53207			101.51106			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.48907			101.46864			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.52183			101.50096			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.63443			101.61204			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.63443			101.61204			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.63443			101.61204			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.79816			101.77355			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.83908			101.81391			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.78793			101.76346			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.60564			102.57003			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.65670			102.62038			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.63628			102.60024			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.45000	107.49189		7.40500	107.49615			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.57500	88.99859		9.49500	89.27136			0.00	0	2,500,000,000.00
TN17	On 14/11/2017	Spot Bond	7.87000	107.25527		7.81000	107.40013			787,000,000,000.00	100,000,000	26,107,750,000.00
TN20	On 17/09/2020	Spot Bond	9.12500	106.61395		9.04500	106.96451			143,262,500,000,000.00	15,700,000,000	21,933,668,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.83341		100.00000	0.83080			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.36500	112.98315		9.28500	113.46732			0.00	0	6,680,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond		9.63000	100.22523		9.55000	100.73088			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.63000	97.99328		9.55000	98.53720			0.00	0	3,740,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.89326			100.87467			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.87540			101.85765			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.95967			100.93930			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.98397			100.96307			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.98644			100.96549			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.10619			101.08266			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.35436			101.32548			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.97453			100.95361			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.08560			100.06798			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	99.90662			99.88742			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	99.90461			99.88500			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	99.82946			99.81054			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	99.81828			99.79812			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.02678		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.02610		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.02586		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.31881			100.29883			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.33794			100.31675			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.34855			100.32669			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.35067			100.32868			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.40987			100.38415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.53978			100.50587			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.36433		100.00000	14.30116			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	99.98417			99.96834			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	99.31212			99.29612			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	99.09925			99.08345			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	98.13340			98.11688			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	97.56584			97.54667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	96.59950			96.58471			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	97.11037			97.09172			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	96.90294			96.88461			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	96.66473			96.64650			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	99.74481			99.72780			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	96.42934			96.41121			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	95.71553			95.69760			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	95.44216			95.42415			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	98.29030			98.27303			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	94.76807			94.74945			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	94.60586			94.58757			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	94.29679			94.27834			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	93.96684			93.94816			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	93.68530			93.66656			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	93.55318			93.51458			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.52577		100.00000	13.49300			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	89.72240		100.00000	89.30509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC058	On 13/10/2014	Spot Bond	0.00000		101.22854			101.21147			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		101.21147			101.19441			0.00	0	1,100,000,000.00
TWC060	On 17/10/2014	Spot Bond	0.00000		101.18113			101.16401			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		101.16587			101.14873			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		101.11266			101.09554			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.82913			100.81149			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.75692			100.73932			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.72104			100.70345			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		101.31535			101.29628			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.80528			100.78564			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		101.19814			101.18078			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.72665			100.70893			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12500		108.36808		9.04500	108.74309			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	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.03390			100.01711			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.09112		100.00000	80.59601			0.00	11,900,000,000	7,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.07691			101.05680			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.11200			101.09124			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.11354			101.09275			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.03734			100.01880			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.03849			100.01941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	7.22500	112.31619		7.18500	112.35977			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.24000	241.04089		1.24000	241.01082			939,176,000,000.00	757,400,000	757,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.87000	104.41213		6.82500	104.42200			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53000	106.54530		7.47000	106.66951			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90000	107.28068		7.83000	107.53420			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.20000	106.62625		8.12000	106.96838			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500	106.76817		8.18500	107.15879			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.50000	95.33237		6.45500	95.34697			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43000	93.57560		6.38500	93.60234			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01500	99.02091		5.96000	99.01377			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50000	95.31580		6.45500	95.33051			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.29000	69.92015		7.22000	70.14283			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.22808		100.00000	48.13658			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.52773		100.00000	25.47929			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>44,510,206,206,539,500.00</b>	<b>16,149,820,700</b>	<b>184 654 862 300.00</b>
<b>Grand Total:</b>										<b>44,510,207,130,319,500.00</b>	<b>16,149,887,005</b>	<b>184 658 276 424.00</b>