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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 26/08/2014	Any day expiry		10.68190	10.68190		10.70120	10.70120		9.04	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry		10.67900	10.67900		10.70120	10.70120		9.35	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	122.25830	0.12226	106.95020	0.10695	122.258	12.58	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.00000	0.00000	0.00260	0.00000	0.000	37.79	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.67900	10.67900		10.70120	10.70120		9.77	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.01	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	18.35910	0.01836	36.41650	0.03642	18.359	9.96	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	0.33070	0.00033	2.24550	0.00225	0.331	14.69	0.00	0	5,000.00
\$ / R	On 01/09/2014	Any day expiry		10.68340	10.68340		10.70710	10.70710		8.98	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry	10.60	Call	104.87790	0.10488	127.91580	0.12792	104.878	9.75	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.68490	10.68490		10.70860	10.70860		9.16	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	134.73620	0.13474	122.19170	0.12219	134.736	10.21	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	8.00580	0.00801	13.86580	0.01387	8.006	11.25	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	223.10580	0.22311	205.26580	0.20527	223.106	11.25	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry		10.69470	10.69470		10.71890	10.71890		9.62	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	59.12160	0.05912	74.20650	0.07421	59.122	9.88	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.70740	10.70740		10.73160	10.73160		9.82	171,457,596.20	16,013	677,922.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00580	0.00001	0.000	13.48	0.00	0	920.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00770	0.00001	0.000	13.62	0.00	0	26,804.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00830	0.00001	0.000	13.66	0.00	0	15,296.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.01190	0.00001	0.000	13.84	0.00	0	35,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.33380	0.00033	0.32830	0.00033	0.334	14.21	0.00	0	920.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	1.25500	0.00126	1.14140	0.00114	1.255	12.88	0.00	0	72,800.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	2.31930	0.00232	2.04920	0.00205	2.319	12.27	0.00	0	600.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	4.21370	0.00421	3.49840	0.00350	4.214	11.81	0.00	0	6,220.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	4.52500	0.00453	3.71700	0.00372	4.525	11.77	0.00	0	48,650.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	4.85770	0.00486	4.02250	0.00402	4.858	11.73	0.00	0	15,296.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	5.59290	0.00559	4.70270	0.00470	5.593	11.66	0.00	0	27,284.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	6.43060	0.00643	5.48550	0.00549	6.431	11.58	0.00	0	10,900.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	9.06090	0.00906	7.97720	0.00798	9.061	11.38	0.00	0	7,700.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	15.37840	0.01538	14.07450	0.01407	15.378	11.07	0.00	0	250.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	324.88140	0.32488	347.72180	0.34772	324.881	10.99	0.00	0	2,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	17.48140	0.01748	16.12180	0.01612	17.481	10.99	0.00	0	900.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	28.67580	0.02868	27.05900	0.02706	28.676	10.68	0.00	0	4,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	239.70060	0.23970	262.20210	0.26220	239.701	10.60	0.00	0	6,500.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	32.30060	0.03230	30.60210	0.03060	32.301	10.60	0.00	0	13,300.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	231.65610	0.23166	254.11210	0.25411	231.656	10.56	0.00	0	5,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	36.31180	0.03631	34.51970	0.03452	36.312	10.52	0.00	0	4,700.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	43.11600	0.04312	41.15500	0.04115	43.116	10.41	0.00	0	10,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	185.62100	0.18562	207.72140	0.20772	185.621	10.33	0.00	0	5,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	48.22100	0.04822	46.12140	0.04612	48.221	10.33	0.00	0	4,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	53.81470	0.05381	51.55150	0.05155	53.815	10.25	0.00	0	20,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	164.20380	0.16420	186.04840	0.18605	164.204	10.21	0.00	0	600.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	56.80380	0.05680	54.44840	0.05445	56.804	10.21	0.00	0	9,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	150.58390	0.15058	172.21900	0.17222	150.584	10.13	0.00	0	3,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	73.80840	0.07381	70.85960	0.07086	73.808	10.02	0.00	0	52,500.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	119.03020	0.11903	139.97170	0.13997	119.030	9.94	0.00	0	5,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	100.17020	0.10017	95.11780	0.09512	100.170	9.89	0.00	0	20,159.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	89.33880	0.08934	105.97770	0.10598	89.339	10.01	0.00	0	18,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	81.72330	0.08172	95.83990	0.09584	81.723	10.14	0.00	0	1,050.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	65.17480	0.06517	77.38400	0.07738	65.175	10.46	0.00	0	2,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	59.46610	0.05947	70.94490	0.07094	59.466	10.59	0.00	0	2,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	172.06610	0.17207	159.34490	0.15934	172.066	10.59	0.00	0	9,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	179.39140	0.17939	166.31240	0.16631	179.391	10.65	0.00	0	6,500.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	54.23070	0.05423	65.00100	0.06500	54.231	10.72	0.00	0	5,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	47.19340	0.04719	56.94910	0.05695	47.193	10.91	0.00	0	1,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	43.00070	0.04300	52.11540	0.05212	43.001	11.03	0.00	0	3,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	41.04280	0.04104	49.84750	0.04985	41.043	11.10	0.00	0	1,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	35.68050	0.03568	43.60150	0.04360	35.681	11.29	0.00	0	7,700.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	25.73460	0.02573	31.86030	0.03186	25.735	11.74	0.00	0	20,000.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	318.33460	0.31833	300.26030	0.30026	318.335	11.74	0.00	0	402.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	16.20230	0.01620	20.37090	0.02037	16.202	12.37	0.00	0	1,550.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	15.47720	0.01548	19.48550	0.01949	15.477	12.44	0.00	0	14,500.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	8.26310	0.00826	10.55930	0.01056	8.263	13.33	0.00	0	100.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	4.99840	0.00500	6.71550	0.00672	4.998	13.78	0.00	0	4,700.00		
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	3.89200	0.00389	5.28770	0.00529	3.892	14.01	0.00	0	3,300.00		

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	2.74820	0.00275		3.79070	0.00379	2.748	14.33	0.00	0	3,350.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	2.48950	0.00249		3.44850	0.00345	2.489	14.42	0.00	0	3,350.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	2.36990	0.00237		3.28940	0.00329	2.370	14.46	0.00	0	37,800.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	794.96990	0.79497		771.68940	0.77169	794.970	14.46	0.00	0	600.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	2.25600	0.00226		3.13800	0.00314	2.256	14.51	0.00	0	250.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.53580	0.00054		0.66770	0.00067	0.536	16.34	0.00	0	10,850.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.36460	0.00036		0.45300	0.00045	0.365	17.45	0.00	0	35,500.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,292.96460	1.29296		1,268.85300	1.26885	1,292.965	17.45	0.00	0	397.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.20550	0.00021		0.25370	0.00025	0.206	19.45	0.00	0	10,000.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.17790	0.00018		0.21920	0.00022	0.178	20.05	0.00	0	23,934.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.16620	0.00017		0.20460	0.00020	0.166	20.34	0.00	0	2,870.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.15320	0.00015		0.18830	0.00019	0.153	20.71	0.00	0	15,296.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.09990	0.00010		0.12180	0.00012	0.100	23.01	0.00	0	16,275.00	
\$ / R	On 22/09/2014	Any day expiry			10.72000	10.72000		10.74440	10.74440		10.14	0.00	0	0.00	
\$ / R	On 26/09/2014	Any day expiry			10.72720	10.72720		10.75170	10.75170		10.22	0.00	0	1,500.00	
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	171.28280	0.17128		159.92090	0.15992	171.283	10.52	0.00	0	500.00	
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.18220	0.00018		0.20420	0.00020	0.182	21.92	0.00	0	500.00	
\$ / R	On 29/09/2014	Any day expiry			10.73270	10.73270		10.75710	10.75710		10.14	0.00	0	0.00	
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00810	0.00001		0.00830	0.00001	0.008	21.80	0.00	0	5,000.00	
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	63.17040	0.06317		71.66900	0.07167	63.170	11.38	0.00	0	5,000.00	
\$ / R	On 08/10/2014	Any day expiry			10.74890	10.74890		10.77350	10.77350		10.23	0.00	0	0.00	
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	154.77290	0.15477		171.40810	0.17141	154.773	10.22	0.00	0	250.00	
\$ / R	On 29/10/2014	Any day expiry			10.78690	10.78690		10.81170	10.81170		10.46	0.00	0	0.00	
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.09280	0.00009		0.08720	0.00009	0.093	18.93	0.00	0	5,000.00	
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	195.19340	0.19519		184.19290	0.18419	195.193	10.46	0.00	0	500.00	
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	70.43810	0.07044		76.64580	0.07665	70.438	12.61	0.00	0	5,000.00	
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	1.22370	0.00122		1.27640	0.00128	1.224	19.13	0.00	0	500.00	
\$ / R	On 04/11/2014	Any day expiry			10.79810	10.79810		10.82290	10.82290		10.49	0.00	0	0.00	
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	17.42850	0.01743		16.50090	0.01650	17.428	10.04	0.00	0	3,882.00	
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	26.62030	0.02662		29.27950	0.02928	26.620	15.65	0.00	0	3,882.00	
\$ / R	On 05/11/2014	Any day expiry			10.80000	10.80000		10.82480	10.82480		10.51	0.00	0	0.00	
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	223.62350	0.22362		240.24460	0.24024	223.623	10.42	0.00	0	10,000.00	
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	90.37270	0.09037		97.43090	0.09743	90.373	12.35	0.00	0	10,000.00	
\$ / R	On 25/11/2014	Any day expiry			10.83730	10.83730		10.86210	10.86210		10.72	0.00	0	0.00	
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	210.98680	0.21099		200.31120	0.20031	210.987	10.63	0.00	0	500.00	
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.27810	0.00428		2.96350	0.00296	4.278	19.77	0.00	0	500.00	
\$ / R	On 28/11/2014	Any day expiry			10.84290	10.84290		10.86770	10.86770		10.75	0.00	0	0.00	
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.52060	0.00052		0.34610	0.00035	0.521	18.32	0.00	0	5,000.00	
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	121.00190	0.12100		128.37130	0.12837	121.002	12.46	0.00	0	5,000.00	
\$ / R	On 10/12/2014	Any day expiry			10.86600	10.86600		10.89110	10.89110		10.83	0.00	0	800.00	
\$ / R	On 11/12/2014	Any day expiry			10.86790	10.86790		10.89310	10.89310		10.83	0.00	0	4,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future			10.86990	10.86990		10.89500	10.89500		10.84	35,598,922.50	3,275	162,021.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.45220	0.00345		2.41460	0.00241	3.452	14.67	0.00	0	1,402.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	6.10100	0.00610		4.29340	0.00429	6.101	12.98	0.00	0	11,976.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	11.55110	0.01155		7.98830	0.00799	11.551	11.39	0.00	0	41,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	15.35520	0.01536		11.27050	0.01127	15.355	11.13	0.00	0	79,241.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	21.51850	0.02152		17.48660	0.01749	21.518	10.80	0.00	0	46,500.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	798.29640	0.79830		819.77560	0.81978	798.296	10.54	0.00	0	1,260.00	

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	28.39640	0.02840	24.77560	0.02478	28.396	10.54	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	618.73250	0.61873	642.40430	0.64240	618.733	10.00	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	56.83890	0.05684	53.55940	0.05356	56.839	10.06	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	58.97840	0.05898	55.21710	0.05522	58.978	10.08	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	61.17260	0.06117	57.32460	0.05732	61.173	10.09	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	65.73400	0.06573	61.71000	0.06171	65.734	10.12	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	70.52930	0.07053	66.32460	0.06632	70.529	10.15	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	80.83120	0.08083	76.26070	0.07626	80.831	10.21	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	83.55940	0.08356	78.89340	0.07889	83.559	10.23	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	95.08910	0.09509	90.04300	0.09004	95.089	10.29	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	98.12960	0.09813	92.98450	0.09298	98.130	10.31	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	104.39980	0.10440	99.05840	0.09906	104.400	10.34	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	114.28820	0.11429	108.64800	0.10865	114.288	10.38	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	132.07060	0.13207	125.92070	0.12592	132.071	10.46	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	143.52970	0.14353	137.06760	0.13707	143.530	10.51	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	172.58230	0.17258	165.37560	0.16538	172.582	10.61	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	325.92630	0.32593	343.49210	0.34349	325.926	10.66	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	320.53790	0.32054	337.99680	0.33800	320.538	10.67	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	299.64610	0.29965	316.66270	0.31666	299.646	10.74	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	289.58950	0.28959	306.38430	0.30638	289.590	10.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	229.89090	0.22989	221.36270	0.22136	229.891	10.80	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	274.98890	0.27499	291.44880	0.29145	274.989	10.81	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	265.57340	0.26557	281.80870	0.28181	265.573	10.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	261.53880	0.26154	277.08430	0.27708	261.539	10.88	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	246.01980	0.24602	258.80370	0.25880	246.020	11.04	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	295.11740	0.29512	282.35530	0.28236	295.117	11.16	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	308.07320	0.30807	295.02060	0.29502	308.073	11.24	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	211.33870	0.21134	222.68140	0.22268	211.339	11.44	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	341.43870	0.34144	327.68140	0.32768	341.439	11.44	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	193.10500	0.19311	203.64780	0.20365	193.105	11.68	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	412.02470	0.41202	396.95920	0.39696	412.025	11.84	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	168.96150	0.16896	178.39310	0.17839	168.962	12.04	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	487.14220	0.48714	470.90720	0.47091	487.142	12.24	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	128.56340	0.12856	136.00620	0.13601	128.563	12.80	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	118.27200	0.11827	125.18200	0.12518	118.272	13.04	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	103.47040	0.10347	109.50890	0.10951	103.470	13.45	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	89.80180	0.08980	95.15040	0.09515	89.802	13.90	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	87.57270	0.08757	92.80510	0.09281	87.573	13.98	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	86.48520	0.08649	91.66240	0.09166	86.485	14.02	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	56.42990	0.05643	60.57080	0.06057	56.430	15.45	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	55.71980	0.05572	59.84840	0.05985	55.720	15.48	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	49.80160	0.04980	53.81830	0.05382	49.802	15.77	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	39.65800	0.03966	43.44900	0.04345	39.658	16.39	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	39.19890	0.03920	42.97840	0.04298	39.199	16.42	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	18.96840	0.01897	22.01610	0.02202	18.968	18.68	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	17.13300	0.01713	20.95940	0.02096	17.133	18.71	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	12.56910	0.01257	17.45190	0.01745	12.569	18.80	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	12.13990	0.01214	17.08610	0.01709	12.140	18.81	0.00	0	79,241.00

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	14.84	Call	0.55350	0.00055	2.24370	0.00224	0.554	19.24	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.87560	10.87560	10.90090	10.90090		11.01	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	221.98640	0.22199	212.02940	0.21203	221.986	10.82	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	5.06420	0.00506	12.65240	0.01265	5.064	18.99	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.89100	10.89100	10.91650	10.91650		11.02	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.29580	0.00130	0.89020	0.00089	1.296	18.08	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	176.39530	0.17640	185.71800	0.18572	176.395	12.18	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.96030	10.96030	10.98680	10.98680		11.22	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.46440	0.00246	1.78360	0.00178	2.464	17.36	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	235.74460	0.23574	227.35220	0.22735	235.745	10.94	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	241.90670	0.24191	253.36030	0.25336	241.907	12.11	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	28.50620	0.02851	38.53830	0.03854	28.506	22.86	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.01410	11.01410	11.04150	11.04150		11.36	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	240.93760	0.24094	232.56430	0.23256	240.938	10.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	42.32560	0.04233	49.23210	0.04923	42.326	23.42	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.01600	11.01600	11.04340	11.04340		11.36	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.77780	0.00378	2.83820	0.00284	3.778	17.05	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	309.05730	0.30906	322.56480	0.32256	309.057	11.86	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.05100	11.05100	11.07890	11.07890		11.59	110,510.00	10	33,732.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	54.20740	0.05421	54.17410	0.05417	54.207	10.70	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	87.93450	0.08793	87.04420	0.08704	87.935	10.52	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	129.83280	0.12983	126.93230	0.12693	129.833	10.40	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	223.16280	0.22316	214.85270	0.21485	223.163	10.93	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	241.53560	0.24154	232.86260	0.23286	241.536	11.02	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	296.05890	0.29606	286.39960	0.28640	296.059	11.26	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	161.90630	0.16191	168.74860	0.16875	161.906	14.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	102.69990	0.10270	107.29370	0.10729	102.700	16.42	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	77.60930	0.07761	81.17520	0.08118	77.609	17.69	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	62.76870	0.06277	66.75940	0.06676	62.769	22.60	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.07230	11.07230	11.10060	11.10060		11.47	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	249.72940	0.24973	241.08210	0.24108	249.729	11.11	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	45.13070	0.04513	53.61300	0.05361	45.131	23.11	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.13450	11.13450	11.16370	11.16370		11.96	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	253.79990	0.25380	245.71470	0.24571	253.800	11.13	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	51.79340	0.05179	56.42190	0.05642	51.793	22.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.19080	11.19080	11.22090	11.22090		12.11	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	256.80310	0.25680	248.71610	0.24872	256.803	11.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	53.15650	0.05316	57.44480	0.05744	53.156	22.69	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.22220	11.22220	11.25300	11.25300		12.15	13,466,640.00	1,200	17,948.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	402.99940	0.40300	391.24810	0.39125	402.999	11.88	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.24970	11.24970	11.28100	11.28100		12.31	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	261.83400	0.26183	252.69060	0.25269	261.834	11.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	56.99310	0.05699	61.49990	0.06150	56.993	22.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.31450	11.31450	11.34710	11.34710		12.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	265.20900	0.26521	256.37820	0.25638	265.209	11.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	64.56420	0.06456	68.68840	0.06869	64.564	22.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.37150	11.37150	11.40520	11.40520		12.60	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	266.66530	0.26667	262.24210	0.26224	266.665	11.33	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	65.92970	0.06593		67.94630	0.06795		65.930	22.70	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.41060	11.41060		11.44390	11.44390			12.76	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	193.82110	0.19382		190.51870	0.19052		193.821	11.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,016.08280	1.01608		1,045.91290	1.04591		1,016.083	11.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	424.73990	0.42474		438.39960	0.43840		424.740	14.19	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	253.56980	0.25357		261.40490	0.26140		253.570	16.63	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.44110	11.44110		11.47410	11.47410			12.90	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	274.12450	0.27412		269.62970	0.26963		274.125	11.55	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.50610	0.06951		73.00890	0.07301		69.506	22.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.50660	11.50660		11.53860	11.53860			13.06	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	278.27110	0.27827		272.69140	0.27269		278.271	11.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	74.60850	0.07461		78.03630	0.07804		74.609	22.22	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.56780	11.56780		11.59880	11.59880			13.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	279.32590	0.27933		275.67540	0.27568		279.326	11.74	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.50650	0.06751		73.15890	0.07316		67.506	21.97	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.60270	11.60270		11.63320	11.63320			13.29	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	960.69140	0.96069		986.38150	0.98638		960.691	11.96	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.62450	11.62450		11.65480	11.65480			13.39	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	280.95760	0.28096		277.32390	0.27732		280.958	11.81	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	64.52520	0.06453		66.05480	0.06605		64.525	21.90	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.70740	10.70740		10.73160	10.73160			9.82	107,074.00	10	1,310.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.86990	10.86990		10.89500	10.89500			10.84	54,349.50	5	105.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,137.82600	0.33138		34,905.51440	0.34906		33,137.826	10.64	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.05100	11.05100		11.07890	11.07890			11.59	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.75060	17.75060		17.79820	17.79820			9.83	22,277,003.00	1,255	63,282.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	1.30610	0.00131		1.29360	0.00129		1.306	12.88	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	24.95200	0.02495		23.28870	0.02329		24.952	11.12	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	43.94820	0.04395		40.71680	0.04072		43.948	10.77	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	103.35750	0.10336		94.82830	0.09483		103.358	10.18	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	120.84700	0.12085		110.73190	0.11073		120.847	10.06	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	4.53230	0.00453		5.65290	0.00565		4.532	14.27	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	1.78660	0.00179		2.28100	0.00228		1.787	16.05	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	1.65170	0.00165		2.11330	0.00211		1.652	16.21	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.97210	0.00097		1.02390	0.00102		0.972	16.90	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.00520	18.00520		18.05410	18.05410			10.80	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	757.49680	0.75750		727.19390	0.72719		757.497	11.85	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.13040	18.13040		18.18200	18.18200			11.07	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	566.80420	0.56680		541.17240	0.54117		566.804	11.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	754.48450	0.75448		724.57210	0.72457		754.484	11.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	848.41750	0.84842		816.70910	0.81671		848.418	12.00	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	55.18290	0.05518		58.84090	0.05884		55.183	15.38	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	33.39870	0.03340		35.34270	0.03534		33.399	16.06	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	32.90760	0.03291		34.81280	0.03481		32.908	16.08	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.28420	18.28420		18.33710	18.33710			11.44	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.54320	18.54320		18.60050	18.60050			12.10	0.00	0	240.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10298		0.10298		0.10326	0.10326		9.90	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10462		0.10462		0.10490	0.10490		11.18	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10647		0.10647		0.10678	0.10678		12.51	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.14000		14.14000		14.16710	14.16710		9.71	7,140,700.00	505	65,162.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	6.32630		0.00633		5.67820	0.00568	6.326	10.85	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	36.23120		0.03623		32.92160	0.03292	36.231	10.27	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	72.98620		0.07299		66.75450	0.06675	72.986	9.99	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	253.95210		0.25395		237.82860	0.23783	253.952	10.44	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.28170		0.00028		0.34580	0.00035	0.282	15.46	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.05980		0.00006		0.07520	0.00008	0.060	18.26	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.36250		14.36250		14.39050	14.39050		10.51	0.00	0	15,657.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	41.33220		0.04133		41.82450	0.04182	41.332	9.56	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	81.39720		0.08140		78.88000	0.07888	81.397	9.62	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	33.48840		0.03349		38.52000	0.03852	33.488	15.10	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.61130		14.61130		14.64260	14.64260		11.13	0.00	0	8,150.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.85120		14.85120		14.88600	14.88600		11.76	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			515.86600		515.86600		512.45000	512.45000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.11200		524.11200		520.64000	520.64000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.27200		533.27200		529.76000	529.76000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.21100		437.21100		435.80600	435.80600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			444.19900		444.19900		442.77100	442.77100			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.66300		515.66300		512.97600	512.97600			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			523.90500		523.90500		521.17500	521.17500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.25100		469.25100		466.93500	466.93500			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			476.75200		476.75200		474.39800	474.39800			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			485.08400		485.08400		482.70800	482.70800			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.97140		9.97140		9.96860	9.96860		8.95	0.00	0	13,241.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05770		10.05770		10.05540	10.05540		9.90	0.00	0	11,688.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	35.26740		0.03527		35.84130	0.03584	35.267	10.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	109.05800		0.10906		111.23340	0.11123	109.058	9.92	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	219.83700		0.21984		221.04820	0.22105	219.837	9.90	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	51.93970		0.05194		52.33230	0.05233	51.940	11.81	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	46.75620		0.04676		47.06930	0.04707	46.756	11.94	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16000		10.16000		10.15970	10.15970		10.56	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.25810		10.25810		10.25980	10.25980		11.03	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.76920		9.76920		9.78000	9.78000		8.36	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.89570		9.89570		9.90720	9.90720		10.10	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			13.93470		13.93470		-18.09660	-18.09660			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future	667.92180		667.92180		687.79900	687.79900			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	755.99500		755.99500		776.20230	776.20230			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	187.72290		187.72290		-179.18190	-179.18190			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	596.19130		596.19130		616.44480	616.44480			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	21.93770		21.93770		29.54940	29.54940			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	46.23000		46.23000		56.01620	56.01620			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.69880		11.69880		11.73220	11.73220		10.43	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.88810		11.88810		11.92070	11.92070		11.13	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.10140		12.10140		12.13540	12.13540		11.77	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73950		1.73950		1.74140	1.74140		9.84	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75490		1.75490		1.75620	1.75620		10.18	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.13557		124.13557		124.43273	124.43273			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.13621		126.13621		126.43788	126.43788			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	9.53942		83.47644		9.61221	82.93442			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.62623		84.81161		9.70137	84.26084			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.69560		82.50572		9.77259	81.94870			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	467.64200		467.64200		465.45300	465.45300			0.00	0	396.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 05/02/2015	GOVI	475.11700		475.11700		472.89300	472.89300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	483.42100		483.42100		481.17600	481.17600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.94936		117.94936		118.06780	118.06780			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.69603		118.69603		118.81630	118.81630			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	122.58515		122.58515		122.59248	122.59248			0.00	0	1,804.00
I2038	On 05/02/2015	Bond Future	123.26239		123.26239		123.26974	123.26974			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	122.61997		122.61997		122.62736	122.62736			22,071,594.60	180	5,389.00
I2046	On 05/02/2015	Bond Future	124.59607		124.59607		124.60350	124.60350			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	131.06316		131.06316		130.42710	130.42710			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	131.73043		131.73043		131.08399	131.08399			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	219.30600		219.30600		219.33100	219.33100			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future	222.83900		222.83900		222.86300	222.86300			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.75900		226.75900		226.79300	226.79300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.04400		594.04400		594.10200	594.10200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.50300		603.50300		603.56400	603.56400			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.63038		144.63038		144.64246	144.64246			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.10000	93.90000			6.11000	93.89000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.18000	93.82000			6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.20000	93.80000			6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.26000	93.74000			6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.31000	93.69000			6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.36000	93.64000			6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.42000	93.58000			6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.56000	93.44000			6.61000	93.39000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.70000	93.30000			6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.87000	93.13000			6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000	92.96000			7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.17000	92.83000			7.25000	92.75000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.32060	1.32060			1.32010	1.32010			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.32130	1.32130			1.32080	1.32080			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.62326	107.64844			6.66803	107.61058		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	6.71740	109.37037			6.78249	109.33178		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.17545		121.74227		8.26369	120.99511		8.86	94,715,486.06	778	47,877.00
R186	On 06/11/2014	Bond Future	7.80	Call	699.18000		0.69918		537.51000	0.53751	699.180	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,242.57000		1.24257		989.95000	0.98995	1,242.570	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,479.91000		2.47991		2,071.46000	2.07146	2,479.910	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	976.77000		0.97677		1,240.52000	1.24052	976.770	8.95	0.00	0	5,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	854.03000		0.85403		1,094.44000	1.09444	854.030	8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	786.38000		0.78638		1,013.28000	1.01328	786.380	8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	645.15000		0.64515		842.13000	0.84213	645.150	9.01	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	97.29000		0.09729		142.03000	0.14203	97.290	9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.23494		118.39292		8.32642	117.63366		9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	880.82000		0.88082		1,049.04000	1.04904	880.820	9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.27625		120.46697		8.37049	119.69920		9.54	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.19008		288.19008		288.20890	288.20890			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.83202		286.83202		286.85072	286.85072			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			231.58723		231.58723		231.60128	231.60128			0.00	0	47,047.00
R202	On 05/02/2015	Bond Future			232.13106		232.13106		232.14510	232.14510			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.97128		100.19820		8.05993	99.67337		7.43	0.00	0	10,582.00
R2023	On 05/02/2015	Bond Future			8.03786		101.80054		8.13042	101.26715		7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.07678		99.65454		8.17262	99.11581		8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.09131		101.56683		8.19153	101.01721		7.69	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,145.02000		1.14502		1,285.17000	1.28517	1,145.020	8.01	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.98663		104.49051		7.05760	104.30684		2.61	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	314.01000		0.31401		252.77000	0.25277	314.010	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	474.36000		0.47436		391.98000	0.39198	474.360	2.61	0.00	0	14.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/02/2015	Bond Future			7.04903		106.16178		7.12781	105.97502		2.56	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,722.59000		1.72259		1,578.51000	1.57851	1,722.590	2.62	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.04282		103.85035		7.12886	103.66456		2.52	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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			8.65152		96.76242		8.72917	96.14039			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.71460		94.30295		8.79474	93.67085			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.76448		95.95577		8.84664	95.31648			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			8.84344		99.04060		8.91580	98.36397			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.90344		96.36704		8.97792	95.67961			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.95164		98.05626		9.02782	97.36069			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			7.30432		105.54514		7.38452	105.26101		3.78	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	76.74000		0.07674		108.72000	0.10872	76.740	3.89	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.36760		103.19782		7.45395	102.90893		3.93	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.39173		105.00523		7.48368	104.71552		3.86	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.36578		102.97871		7.46582	102.68283		3.69	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	465.79000		0.46579		532.46000	0.53246	465.790	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.90121		100.86014		8.97861	100.07478			153,307,412.80	1,520	1,773.00
R2044	On 05/02/2015	Bond Future			8.95875		98.09055		9.03838	97.29244			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.00514		99.80998		9.08657	99.00185			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.90228		100.10105		8.97456	99.34966			212,714,731.25	2,125	26,250.00
R2048	On 05/02/2015	Bond Future			8.96146		101.70180		9.03584	100.93828			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.00412		99.04747		9.08011	98.27449			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			7.54150		101.09863		7.63656	100.70117		4.91	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.60542		99.07408		7.70634	98.67016		5.17	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.64213		100.80967		7.74846	100.40268		5.14	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,893.22000		1.89322		1,684.63000	1.68463	1,893.220	5.14	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			7.73160		95.89367		7.82603	95.44012		6.10	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	99.74000		0.09974		146.40000	0.14640	99.740	6.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.79634		97.42761		7.89563	96.96668		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.83351		95.73136		7.93715	95.26622		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.84020		97.56926		7.94958	97.09473		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	796.58000		0.79658		911.19000	0.91119	796.580	6.32	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.76591		76.59097		8.83816	76.03240		13.78	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	991.52000		0.99152		826.79000	0.82679	991.520	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,792.37000		1.79237		1,538.32000	1.53832	1,792.370	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,639.42000		2.63942		2,312.17000	2.31217	2,639.420	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,877.22000		2.87722		2,532.46000	2.53246	2,877.220	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,125.15000		3.12515		2,763.44000	2.76344	3,125.150	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	573.03000		0.57303		709.08000	0.70908	573.030	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	278.11000		0.27811		356.72000	0.35672	278.110	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	217.10000		0.21710		281.78000	0.28178	217.100	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	62.72000		0.06272		86.09000	0.08609	62.720	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	52.43000		0.05243		72.51000	0.07251	52.430	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	43.11000		0.04311		60.15000	0.06015	43.110	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.82227		77.81622		8.89653	77.24858		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.86475		76.02883		8.94059	75.45439		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.89317		77.48919		8.97106	76.90332		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,721.59000		1.72159		1,870.10000	1.87010	1,721.590	15.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.89625		172.89625		173.30832	173.30832			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.68231		175.68231		176.10081	176.10081			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			132.14693		132.14693		132.15842	132.15842			6,607,346.50	50	1,120.00
R211	On 05/02/2015	Bond Future			132.67448		132.67448		132.68600	132.68600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.20076		137.20076		137.21007	137.21007			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.65337		137.65337		137.66274	137.66274			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			8.65599		87.04992		8.73351	86.45227		11.99	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future			8.71884		88.44208		8.79875	87.83474		12.52	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.76274		86.44236		8.84452	85.82789		13.18	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.83580		77.56048		8.90799	76.97542		14.39	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,724.64000		3.72464		3,320.15000	3.32015	3,724.640	14.53	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	151.45000		0.15145		199.67000	0.19967	151.450	14.94	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.89304		78.80084		8.96725	78.20632		15.06	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.93390		76.88586		9.00965	76.28403		15.91	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			20,749.42000		20,749.42000		20,788.88000	20,788.88000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.93510		4.93510		4.91520	4.91520		5.62	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.91110		4.91110		4.89100	4.89100		7.88	0.00	0	0.00

**Total for Derivatives :** **739,629,366.41**      **26,926**      **3 759 319.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.00312			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.10000		104.69505		7.10000	104.67521			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.24007			0.00	3,000,000,000	5,834,240,000.00
AA05	On 22/03/2019	Spot Bond			8.50500		106.86450		8.50500	106.84031			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000		100.00000		0.00000	100.84899			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.23000		104.77386		9.23000	104.74803			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.06242			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.14814			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.37000		98.54732		9.37000	98.52281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.22000	103.89235		7.22000	103.87232			1,732,800,000,000.00	240,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50969			0.00	0	1,500,000,000.00
AB09	On 03/05/2017	Spot Bond	8.58500	107.25296		8.58500	107.22845			8,585,000,000,000.00	1,000,000,000	1,770,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.50000	138.93601		1.50000	138.92212			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.36000	127.25820		2.36000	271.08123			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64333			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.03933			0.00	1,000,000,000	600,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42241			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.48140			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.52056			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.98965			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06786			0.00	0	500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.91454			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.06000	131.43453		3.06000	131.41593			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.25000	119.23252		4.25000	119.21179			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.00000	103.62425		5.00000	103.60423			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.53373		100.00000	65.37498			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.10000	171.42554		2.10000	171.40564			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.83659		2.76000	161.81491			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.13000	173.23570		2.13000	173.21546			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.92889		1.84000	183.90885			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.98125	76.90880		7.98125	76.89262			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.98125	76.90880		7.98125	76.89262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.36163				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.21000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.96303				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84389				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.12500	102.10286	7.12500	102.08337				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16101				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.39000	112.16067	7.39000	112.13856				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.86786				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	94.53453	2.62000	106.80447				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.47000	102.56430	2.47000	159.19474				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.23543	2.44000	209.65844				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500		89.34176		9.60500	89.31899			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.75383			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.87500			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		108.14687		9.63000	108.11908			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	9.61000		108.29572		9.61000	108.26795			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.93500		92.06910		8.93500	92.04711			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.70500		107.59129		9.70500	107.56343			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.63245			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.57601			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.13500	109.71115		8.13500	109.68737			23,268,540,500,000.00	2,860,300,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.94000	106.04756		8.94000	106.02222			8,940,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.05000	103.49904		7.05000	103.47956			41,967,947,820,000.00	5,952,900,400	2,976,450,200.00
ABS6	On 01/06/2020	Spot Bond	8.84000	99.13208		8.84000	99.10866			10,609,768,000,000.00	1,200,200,000	5,590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.83000	96.90551		9.83000	96.88024			28,703,600,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.75000	106.51917		7.75000	106.49717			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	217.04266		2.17000	274.96064			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	126.07313		1.44000	128.87240			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	128.46809		2.10000	131.03347			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00486		100.00000	0.00484			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.20364		100.00000	65.04567			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55000	107.98163		11.55000	107.94869			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.21272			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.16952		100.00000	4.15942			20,000,000,000,000.00	200,000,000	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.21808			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.29381			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20736			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.86386		11.00000	64.84531			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.72262				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.49707				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54408				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56476				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59801				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59801				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60171				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.70665				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60171				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59430				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.06205				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.70141				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31451				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.51590				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.56266				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.58142				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.54384				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.45949				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.36000	104.45303	9.36000	104.52464				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.67411				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.34610				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.87547				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.12022		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.19991		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.49699		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44999		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.43871		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.50521		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89634		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.50366		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18215		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14106		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.95592		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56673		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.91174		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.50265		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.71076		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32230		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29029		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35242		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.46901		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40316		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32795		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34866		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	104.48991	10.23000	104.46158		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36919			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33736			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.24142			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.44500	103.19474		9.44500	103.16872			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46329			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.14583		1.75000	115.23828			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.61862			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35036			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43603			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48277			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38926			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12442			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90220			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.27739			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37242			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.61940			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43031			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.51007			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.53450			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.89729			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.17449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.54023		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.54023		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63226		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.44537		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63252		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.80206		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63226		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.96106		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.57220		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.55754		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.55722		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.40499		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35184		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.33874		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.14814		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.37429		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.39729		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.43603		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.35371		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.35184		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.48009		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.38473		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60610		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.58748		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP08	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.61267			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		13.78469		100.00000	13.75129			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.13234			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.14622			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.15546			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.82000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90330			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.01421			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.78949			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.92000		100.34002		7.92000	100.31873			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.02088			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.18997			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42500		104.46170		8.42500	104.43829			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.30500		117.75405		9.30500	117.72479			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		93.67879		100.00000	93.44634			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.20000		110.31373		7.20000	110.29253			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		88.39795		100.00000	88.18947			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.34500		101.68678		9.34500	101.66154			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.28889		100.00000	15.25504			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.07500		101.88317		10.07500	101.85595			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		164.00668		2.72000	163.98490			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.73372			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.79674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.80200			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83962			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39220			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26043			0.00	200,000,000	100,000,000.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.38926			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81016			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.96025			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.73792			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.63769			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.30807		2.69000	289.62402			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	93.63807			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.87491			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.70059			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000	13.38999		100.00000	13.37513			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.25824				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23951				0.00	60,000,000,000	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19775				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.91500	106.97914	8.91500	106.95365				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16753				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.63298				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.98041				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41584				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.07813				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.51000	102.42469	9.51000	102.39870			19,020,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.35500	109.18803	7.35500	109.16649				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	36.12916	100.00000	35.97028				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.29175				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.17566				0.00	0	10,000,000.00
BAW7	On 02/10/2014	Spot Bond	7.56500	103.63470	7.56500	103.61338				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.73500	107.23586	8.73500	107.21082				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04063	104.20641	11.04063	103.23828				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.10152	102.24538	11.10152	102.05855				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12591	102.18546	11.12591	102.02630				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.68386				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.15030	102.05521	11.15030	101.96714				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77775	101.91670	11.77775	101.89872				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.72393				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.72393				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.72400				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.29063	101.37586	11.29063	101.54026				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23686	103.15414	11.23686	102.05728				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.10152	102.24538	11.10152	102.05855				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12343	102.45499	11.12343	102.22882				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28397	97.05750	10.28397	101.76974				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.63584				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61981				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61981				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.53250				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.93033				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.04942	100.50597	11.04942	100.95125				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.51000	100.87094	11.51000	100.76377				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57220				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.43500	70.60692	11.43500	98.51851				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.93027				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.48372				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.50933	9.28000	101.48169				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.59600				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.31500	69.26140	11.31500	98.24898				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.54838				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58807				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58807				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52932			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60353			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.30104			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93034			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60353			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53251			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54779			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.60362			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15497			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04063	104.63435		14.04063	103.70294			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20851	102.75468		15.20851	102.75811			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.07516	102.63707		14.07516	102.47718			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.10242			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.10242			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.10242			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.18129			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.82584			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	19.75478		100.00000	19.71730			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.61780		100.00000	21.56543			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.67462		100.00000	19.62696			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.14483		100.00000	12.11541			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.14483		100.00000	12.11541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.68368	100.00000	14.64811				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.72316	100.00000	12.69233				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.70835				0.00	20,000,000,000	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.70709				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.89011				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94665				0.00	2,300,000,000	900,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.26968	100.00000	8.24965				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.26968	100.00000	8.24965				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.07000		103.98289	2.07000	177.99976				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.22500		94.88538	8.22500	149.28493				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22500		96.19079	8.22500	149.63095				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.61000		99.04543	8.61000	99.02262				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.70901				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.38323				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.91500		100.54966	7.91500	100.52845			1,583,000,000,000.00	200,000,000	160,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.80393				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.75346				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.76890				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.82036				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.87177				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.01530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.05214	100.00000	22.99630				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54287				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.57030				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.58205				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.58597				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.63293				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.69546				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.43481	100.00000	14.39984				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.43481	100.00000	14.39984				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.36589				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47402				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.50351				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28500		105.14671	8.28500	105.12352				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59195				0.00	0	500,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.74902				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.74956				0.00	0	60,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.12274				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.61500		66.94878	8.61500	102.34067			51,690,000,000,000.00	6,000,000,000	1,500,000,000.00	
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.87730				0.00	5,000,000,000	2,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.14686				0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	96.33306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11995			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.13953			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11785			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.12398			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13511			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18119			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.25796			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.06352		100.00000	64.90589			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.77939			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.80242			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.28099		100.00000	20.23186			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42698			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.18713			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.38500	105.11756		7.38500	105.09657			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.38500	113.61415		9.38500	113.58584		5,067,900,000,000.00	540,000,000	270,000,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.16440		0.00	6,800,000,000	3,400,000,000.00	
CBL11	On 06/05/2016	Spot Bond	9.03500	105.53721		9.03500	105.51187		11,203,400,000,000.00	1,240,000,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond	11.22500	100.06169		11.22500	100.03201		124,597,500,000,000.00	11,100,000,000	5,550,000,000.00	
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.74521		0.00	0	0.00	
CBL14	On 01/02/2019	Spot Bond	11.47500	101.11279		11.47500	101.08213		0.00	0	0.00	
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30074		0.00	0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.27500	103.00460		9.27500	102.97923		0.00	0	0.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.03689		0.00	0	0.00	
CBL18	On 23/08/2019	Spot Bond	11.91500	97.03014		11.91500	96.99963		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26324			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.02154			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.42808			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.26000		95.18740		10.26000	95.16152			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.05500		116.74605		10.05500	116.71475			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90500		113.00260		9.90500	112.97276			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.23500		117.85408		9.23500	117.82518		64,460,300,000,000.00	6,980,000,000	3,490,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.43011			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.63500		105.60343		11.63500	105.57098			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.34183			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.55429			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.85748			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.98861			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58490			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.90912			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36351			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.41933			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.48356			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28616			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28318			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29891			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.32536			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.49710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.34752		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	62.21200		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	101.59383	10.11000	101.56660		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03238		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	119.08633	2.76000	119.07044		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	116.15249	3.14000	118.89732		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	99.95607	8.25000	99.93411		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	126.06008	3.10000	120.32274		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.66096	2.40000	119.94405		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.12446		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.92529		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84880		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.45000	103.23612	8.45000	103.21278		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.06529		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.04601		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.78210		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79526		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.50000	103.35451	8.50000	103.33100		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.50000	103.35451	8.50000	103.33100		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.55000	102.16268	8.55000	102.13931		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53470		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.69635		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.96872		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.96872			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28489			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.55647			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01211			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01585			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.12423		9.35000	100.09938			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.12423		9.35000	100.09938			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01204			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01220			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.60617			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.48383			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.59043			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.59604			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.48383			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.48383			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.55937			0.00	1,000,000,000	1,000,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.33857			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.89746			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.45502			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.45502			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.45502			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.79000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.24500	105.56045		9.24500	105.53454			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.55966			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75092			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83200			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82293			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87895			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.12714			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02434			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.07507			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.29160			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88390			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60425			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.43121			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37055			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.76737			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.44522			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74040			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49466			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.09732			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37954			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47752			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25220			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64185			0.00	0	3,000,000,000.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37959			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37354			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.37046			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.03736			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.94197			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.79654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.49215			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.00817			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.28539			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.32410			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.88500	95.56281		10.88500	95.53528			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.40500	97.21330		11.40500	97.18400			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30987			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.65467			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.31671			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73046			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.63564			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.83699		8.80500	102.84963			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44537			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73794			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	117.83002			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.51456			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.54259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.65094			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.57236			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21091			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21091			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.10327			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.72274			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30987			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.21963			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	107.28001			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65786			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.92516			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31784			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19684			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.79766			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36544			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.59864			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65125			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34999			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27803			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.62053			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.19139			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72577			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.31066			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.32356		10.55000	104.54227			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.06500	104.26890		10.06500	107.47854			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.34290			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.54147			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.20500	105.94736		12.20500	109.89133			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.56471			0.00	20,000,000,000	10,000,000,000.00
CLN367		On 06/08/2023	Spot Bond	12.23500	103.36704		12.23500	103.26702			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.66500	103.23578		10.66500	103.14837			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.56471			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.67991			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.76293			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.61919			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.92694			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.44537			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36876			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.56000	105.73648		9.56000	105.63778			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70850			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.60425			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	103.98881		10.55000	104.60070			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	103.93866		11.00000	98.95080			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.89226			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73758			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.99500	103.96429		11.99500	103.65684			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.95356			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.66196			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.70114			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.52494			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.08016		7.01000	39.69173			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	159.77506			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	8.61000	99.04543		8.61000	137.92157			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.22500	33.96109		8.22500	149.28493			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.22500	34.38289		8.22500	149.63095			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.99712			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.92870			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06119			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06119			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.55348			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44820			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46894			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73046			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33500			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.39861			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.85489			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.04479			0.00	0	10,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.98384			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.05000		110.60606		9.05000	108.09494			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68500		103.06048		8.68500	103.03654			12,680,100,000,000.00	1,460,000,000	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.17000		114.42147		10.17000	114.39046			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.35000		105.29815		8.35000	105.27462			0.00	0	350,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.76000		109.50433		9.76000	109.47597			25,376,000,000,000.00	2,600,000,000	1,300,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.84500		104.29603		9.84500	104.26865			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500		97.55108		10.19500	97.52458			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.95500		98.82816		10.95500	98.79937			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.95500		91.66166		10.95500	91.63496			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.07946			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99979			0.00	0	4,300,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92137			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.96673			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.51271			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.05291			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.08000		101.18475		11.08000	101.23651			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.55542		100.00000	13.52257			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.59509		100.00000	4.57235			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.54685		100.00000	13.47618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62047			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.01000	99.75411		8.01000	99.73282			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.89559			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11188			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05186			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	82.79537		100.00000	82.61419			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59912			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.54971			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83383			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43965			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.39774			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.92143			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.23852			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.92429			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19865			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.63296			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.76000	103.11547		8.76000	103.09132			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23000	115.90572		7.23000	115.88324			9,543,600,000,000.00	1,320,000,000	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.43500	104.91115		8.43500	104.88760			24,133,378,500,000.00	2,861,100,000	1,460,900,000.00
DV23	On 27/02/2023	Spot Bond	8.94500	106.23900		8.94500	106.21375			29,878,089,000,000.00	3,340,200,000	4,556,700,000.00
DV24	On 18/02/2024	Spot Bond	9.04500	104.32926		9.04500	104.30418			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.62500	103.96405		9.62500	103.93749			5,775,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38487			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.09034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11451			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00779			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.30618			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27548			0.00	0	40,000,000.00
E170	On 01/08/2020	Spot Bond	8.03000	126.40077		8.03000	126.37373			32,120,000,000,000.00	4,000,000,000	2,003,840,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.14537			0.00	361,000,000	3,231,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.91497		0.10000	135.04469			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.07790		1.93000	124.35023			838,500,000,000.00	430,000,000	8,901,500,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	111.83706		1.93000	111.82461			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500	110.06456		2.05500	110.05195			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.18000	101.26854		2.18000	101.25657			28,776,000,000,000.00	13,200,000,000	13,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.66000	104.88387		9.66000	104.85699			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.51000	110.76375		9.51000	110.73578			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.00500	103.44179		10.00500	103.41434			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.31500	94.16907		10.31500	97.38305			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.40000	105.88723		10.40000	105.08106			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24748			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.35946			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.36667			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.14629			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15824			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	91.60215		100.00000	91.38035			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	65.66290		100.00000	65.45789			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	85.29398		100.00000	85.10144			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	73.49742		100.00000	73.35952			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.48209		3.00000	131.46360			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.41000	103.20987		11.41000	103.17875			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.56443			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71404			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.35788			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.89500	99.64915		9.89500	99.62286			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.15282			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	220,000,000	110,000,000.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22853			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.21082			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.22423			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.66594			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.18886			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.19681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18726			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.19390			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.19214			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18944			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.85000		100.83723		6.85000	100.81867		139,740,000,000,000.00	20,400,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.78500		107.86225		7.78500	107.83975		183,732,228,000,000.00	23,600,800,000	10,641,500,000.00	
ES23	On 25/01/2023	Spot Bond	8.51500		109.72200		8.51500	109.69715		134,601,886,854,500.00	15,807,620,300	6,444,190,200.00	
ES26	On 02/04/2026	Spot Bond	8.84500		96.05805		8.84500	96.03533		200,452,466,000,000.00	22,662,800,000	9,911,700,000.00	
ES33	On 15/09/2033	Spot Bond	9.46500		86.20242		9.53500	85.65253		1,367,900,730,000,000.00	44,522,000,000	26,462,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.65500		91.82366		9.65500	91.80000		550,335,000,000,000.00	57,000,000,000	23,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.20901			0.00	0	2,040,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.19079			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01361			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.81083			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26311			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.88147			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.12521			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	100.00000		81.89013		100.00000	79.17570			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.95591		100.00000	10.92937			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.66242		100.00000	10.63659			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.31798			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.37464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.48765			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.60029			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.65000	104.17734		6.65000	104.15842			11,704,000,000,000.00	1,760,000,000	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.31500	98.73921		9.31500	98.71465			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.40586			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40579			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.71957			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.33238			0.00	0	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89257			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.89069			0.00	0	1,860,000,000.00
FRB14	On 02/06/2026	Spot Bond	10.26000	100.62038		10.26000	101.09995			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.11500	105.19202		11.11500	105.16094			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19675			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.30685		2.20000	130.15889			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20000	128.78919		2.20000	274.34368			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33000	103.23570		2.33000	109.72537			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.45000	102.79624		2.45000	159.55481			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	118.09026		2.33000	213.00470			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.66000	111.88165		7.66000	111.85881			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84900	62.33643		7.84900	61.70588			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46400	39.88699		9.46400	38.99707			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.60004		9.70000	37.69053			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	70.37577		100.00000	70.24225			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	72.80049		100.00000	72.66237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.35651			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74153			0.00	0	3,500,000,000.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.49715			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65132			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.18033		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.18033		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63226			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55193			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.77491			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60425			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.14491		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.71068			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.12628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06114			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.10835		100.09221	16.06929			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44911			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.05402			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.73375			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.94798			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.85147			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61363			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63245			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.48393			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52016			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.01458			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49212			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.09050		13.22500	59.06961			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40235			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.09851			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47156			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	94.53125		3.57500	97.78532			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.53885			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.53885			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.15361			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30987			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.57727			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.44537			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.40984			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.53566			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.66401			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.33846			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.52984			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.73028			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.92143			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.50520			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.91956			0.00	0	2,000,000,000.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39300			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.52016			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.52016			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36595			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18645			0.00	0	800,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35844			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.95077			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.60985			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93481			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34038			0.00	200,000,000	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91219			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91485			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86774			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78236			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86774			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77895			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.46944			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.17962		8.75000	100.51880			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28749			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.91303		100.00000	10.86627			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.95635		100.00000	9.91370			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.46279			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.61923			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.60987			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.76179			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67095			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	116.28886		3.44000	119.84741			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.63994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.65685			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		107.37810		3.42000	120.00618			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		99.89283		1.78000	127.49927			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		104.74282		3.44000	119.84741			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.53896		2.76000	124.95473			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.11383		2.83000	132.03530			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75632			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42185			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62870			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.55828			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90673			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.83537			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56315			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56128			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.33355			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31678			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.75370		100.00000	10.72765			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		61.11749		100.00000	60.92668			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		8.75647		100.00000	100.00000			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.90000		149.81133		4.90000	149.78280			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29908			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.14643			0.00	0	80,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.32769			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.77554			0.00	0	40,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.25476			0.00	0	230,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.32640			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.32029			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.15800	82.09716		2.15800	98.81693			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.50000	99.77985		2.50000	130.73954			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.72546			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.03566		10.38000	101.00752			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.03566		10.38000	101.00752			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48910			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.66754			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.64000	97.20341		2.64000	105.51826			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	203.25384		2.64000	203.73801			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.61000	106.09876		2.61000	106.08501			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90240			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	202.38590		2.67000	202.86772			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.74781			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.43000	108.72172		2.43000	108.70817			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.70000	104.40946		2.70000	104.39569			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04553			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	54.49000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.37127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond	2.80500		102.30202		2.80500	102.46569			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.71000		123.98487		2.71000	264.10600			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.21000		128.69286		2.21000	274.13841			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.93000		121.97929		2.93000	259.83229			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.42466		2.57000	126.98014			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.62965			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		131.04862		2.10000	127.02690			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81910			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05967			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.48921			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.48000		105.35118		2.48000	105.33792			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.16811		104.97509	18.12214				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	25.04826		101.07593	24.98700				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	16.76210		100.44759	16.72133				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	23.31284		100.76967	23.25598				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		114.82297		2.16000	114.80946			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	2.29000		97.48180		2.29000	110.13523			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.53888			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		97.20965		2.32000	109.82768			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41000		126.78426		2.41000	342.18033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.40270			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.01990			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.97975			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.03005			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.01500		99.95059		6.01500	99.93413			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.80000		105.01219		6.80000	104.99310		1,360,000,000,000.00		200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.59000		104.38788		7.59000	104.36676			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.92500		105.37993		7.92500	105.35767			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.11500		111.27420		8.11500	111.25002			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.72000		103.72193		8.72000	103.69788		13,604,944,000,000.00		1,560,200,000	5,696,866,600.00
FRX20	On 01/10/2020	Spot Bond	8.88000		102.97042		8.88000	102.94599			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.47500		90.03731		9.47500	90.01467			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.54500		110.10307		9.54500	110.07503			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.84500		100.17326		9.84500	101.44199		9,845,000,000,000.00		1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21500		94.55762		10.21500	94.53202			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.31500		81.56367		10.31500	81.54126			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.21488			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.26197			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.28079			0.00	0	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.32780			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.40305			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.45947			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.70384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.14130			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.14765			0.00	0	10,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.14919			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.15345			0.00	0	1,500,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.15988			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.16523			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.18874			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.18369			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43692			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.08500	104.52270		9.08500	104.49734			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.40787			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.98311			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62542			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.63907			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66545			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69816			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74352			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.61286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.09264			0.00	20,000,000	45,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.84670			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.66271			0.00	60,000,000	60,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96369			0.00	20,000,000	70,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.55788			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.14522			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.27160			0.00	0	10,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00590			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10632			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.34301			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.82526			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17993			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51444			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.46758			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.53000			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.52895			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35873			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.77481			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.38188	101.80842		7.38188	96.31240			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81086			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.38217	101.44262		8.38217	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85720			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.83248	101.49111		8.83248	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91379			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84726			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96014			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99579			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.43626			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.11500	101.99441		9.11500	101.96971			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.12000	108.29945		8.12000	108.27603			12,023,284,000,000.00	1,480,700,000	840,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	130.83236		1.99000	278.69758			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	133.49219		2.01000	284.36335			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.49500	98.54100		9.49500	98.51617			14,244,399,000,000.00	1,500,200,000	6,586,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.46500	98.77143		9.46500	98.74662			0.00	0	1,530,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	59.79786		100.00000	59.65299			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.52430		100.00000	15.48669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		91.65216	100.00000	91.42697				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		41.64174	100.00000	41.54086				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.25591	100.00000	21.20442				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.71798	100.00000	13.68475				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		63.45978	100.00000	63.30604				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000		116.50553	1.68000	116.60271			34,121,012,965,000.00	20,189,948,500	90,825,500,000.00	
I2038	On 31/01/2038	Spot Bond	1.88000		121.08459	1.88000	121.07129			123,912,041,740,000.00	65,910,660,500	00,282,400,000.00	
I2046	On 31/03/2046	Spot Bond	1.91000		122.44703	1.91000	122.43345			3,056,000,000,000.00	1,600,000,000	53,355,000,000.00	
I2050	On 31/12/2050	Spot Bond	1.95000		129.45885	1.97000	128.80855			52,262,730,000,000.00	26,801,400,000	28,936,800,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.15000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.55000		106.22416	7.55000	106.20277			60,291,280,000,000.00	7,985,600,000	4,192,800,000.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.27000			0.00	1,400,000,000	700,000,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.13097			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.05000		106.39126	8.05000	106.36845			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.98500		110.61292	7.98500	110.58939			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.87000		100.95977	7.87000	100.93860			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.43826			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.46417			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.60000		101.08378	1.60000	128.38959			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.17000		104.17157	2.17000	130.42057			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.36785			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.28433			0.00	0	10,000,000.00	
IBL39	On 02/04/2018	Spot Bond	8.10500		105.57723	8.10500	105.55431			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.79908			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96216			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.53836			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.74500	98.85917		8.74500	98.83605			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.80000	94.34307		8.80000	94.32099			1,760,000,000.00	200,000	200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.61776			0.00	200,000,000	110,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.18500	100.37453		8.18500	100.35253			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.27000	99.91557		9.27000	99.86821			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50778			0.00	0	10,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.52297			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.81000	99.58076		7.81000	99.56002			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.52500	99.26891		8.52500	99.24639			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.57962			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27745			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.75500	102.04571		7.75500	102.02462			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.48500	102.94434		8.48500	102.92110			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.69500	103.74613		9.69500	103.71944			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.09863			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64375			0.00	0	20,000,000.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55472			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.56699			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.57912			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00508		100.00000	0.00507			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77643			0.00	0	30,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.70760			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.91000	100.26659		8.91000	100.24271			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.79706		5.00000	101.78333			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.79706		5.00000	101.78333			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.38994		5.00000	100.37646			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.79706		5.00000	101.78333			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.82451		4.00000	101.81356			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	34.23437		100.00000	34.07840			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.98286		100.00000	33.82804			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	33.98286		100.00000	33.82804			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.90949		9.20000	109.88249			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27625			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27625			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22859			0.00	3,100,000,000	3,100,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.76948		100.00000	8.74823			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25619			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.80000	104.08299		8.80000	104.05864			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34402			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01567			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	61.11749		100.00000	60.92668			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN435U		On 26/08/2014	Spot Bond	100.00000	81.20002	100.00000	81.20001			0.00	0	0.00
IN436U		On 02/09/2014	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IN437U		On 09/09/2014	Spot Bond	100.00000	98.53059	100.00000	98.26923			0.00	0	0.00
IN441U		On 07/10/2014	Spot Bond	100.00000	94.63741	100.00000	93.93115			0.00	0	0.00
IN442U		On 14/10/2014	Spot Bond	100.00000	89.90553	100.00000	89.26791			0.00	0	0.00
IN443U		On 21/10/2014	Spot Bond	100.00000	85.64541	100.00000	85.06673			0.00	0	0.00
IN445U		On 04/11/2014	Spot Bond	100.00000	97.57549	100.00000	96.94596			0.00	0	0.00
IN446U		On 11/11/2014	Spot Bond	100.00000	93.33307	100.00000	92.75695			0.00	0	0.00
IN448U		On 25/11/2014	Spot Bond	100.00000	82.92000	100.00000	81.08108		600,000,000,000,000.00	6,000,000,000	3,000,000,000.00	
IN470U		On 21/10/2014	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
INA435		On 26/08/2014	Spot Bond	6.20000	96.99321	6.20000	96.99321			0.00	0	0.00
INA436		On 02/09/2014	Spot Bond	6.20000	99.93210	6.20000	99.86429			0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.20000	99.81350	6.20000	99.74585			0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.30000	99.33135	6.30000	99.26328			0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.30000	99.21228	6.30000	99.14437			0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.30000	99.09350	6.30000	99.02575			0.00	0	0.00
INA445		On 04/11/2014	Spot Bond	6.40000	98.83885	6.40000	98.77038			0.00	0	0.00
INA446		On 11/11/2014	Spot Bond	6.40000	98.71909	6.40000	98.65078			0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44365			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.04063	103.43846	11.04063	102.77208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	11.04063	101.73456		11.04063	101.74127			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.50518			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.22594			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47500			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.62035		6.50000	102.60242			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58556			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.39009			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79760			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45522			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.72496			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.16457			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15520			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39968			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28548			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17537			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17335			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.66219			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74000			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.66356			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13394			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.71808			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.53251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.16329			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.77257			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.43443			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.10470			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88054			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.89276			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		103.85423		8.56000	103.83044			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12622			0.00	0	10,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.15468			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.17367			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.73570			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.46000		102.10440		9.46000	102.07876			18,920,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.49843			0.00	0	10,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.58500		107.25507		8.58500	107.23057			20,607,434,000,000.00	2,400,400,000	600,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.01830			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.98787			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.46389			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.04761			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.53259			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.73000		103.33020		8.73000	103.30608			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.31533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.74683				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.87745	3.26000	123.98871				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000		139.86635	3.63000	139.84434				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.27603				0.00	0	1,300,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.06457				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.96665				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.74737				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.38398				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		96.02393	3.68000	96.84711				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		95.94388	3.68000	102.91616				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.86676				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.33955				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.34402				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.36500		114.55436	10.36500	114.52291				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.90065				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		138.33145	3.73000	138.30932				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		99.85849	100.00000	99.59005				0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		96.87500	100.00000	96.12403				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		88.63926	100.00000	88.01940				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		84.47500	100.00000	83.91183				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		99.32886	100.00000	98.66667				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		93.43359	100.00000	92.50850				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		92.18789	100.00000	91.62576				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71975			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16193			0.00	0	0.00
IVA435		On 28/08/2014	Spot Bond	6.20000	96.99321		6.20000	99.94907			0.00	0	0.00
IVA436		On 04/09/2014	Spot Bond	6.20000	99.89819		6.20000	99.83043			0.00	0	0.00
IVA437		On 11/09/2014	Spot Bond	6.20000	99.77966		6.20000	99.71206			0.00	0	0.00
IVA441		On 09/10/2014	Spot Bond	6.30000	99.29730		6.30000	99.22927			0.00	0	0.00
IVA442		On 16/10/2014	Spot Bond	6.30000	99.17831		6.30000	99.11045			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.33810			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23478			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.98433			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02574			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14711			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.13429			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.92299			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88063			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88675			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.89897			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84396			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76966			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59541			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40889			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25589			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.03477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.03439			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.14012			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86700			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.67694			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53047			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.30388			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17892			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.21103			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.21102			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.08500	107.61650		9.08500	101.86137			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	17.87237		100.00000	17.80517			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.03206		100.00000	10.98355			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.75399			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.33000	106.51818		9.33000	100.97309			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60742			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.27751			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	84.33679		100.00000	84.14685			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13005			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	88.58401		100.00000	88.37459			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71904			0.00	0	6,500,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.41003		100.00000	33.32910			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31751			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	81.28293		100.00000	81.10508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		87.11585	100.00000	86.91325				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		75.38166	100.00000	75.23642				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		86.00942	100.00000	85.81215				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.10994	100.00000	64.95221				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.56637				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.62654				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.75503				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00019	100.00000	75.00018				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.90302				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.65819				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.60500		142.53911	8.60500	142.50649				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.55624				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.33356				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.99982				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.97451				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55547				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68500		97.72961	8.68500	97.70703			23,453,842,500,000.00	2,700,500,000	1,340,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.83500		73.28185	8.83500	99.43925			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	9.37000		99.44565	9.37000	99.42090			937,000,000.00	100,000	100,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.24014			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	10.55000		102.39418	10.55000	102.36542			21,944,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.44726			0.00	0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.14772			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.15791				0.00	210,000,000	105,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.17008				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81674				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.27072				0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.82131				0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.05613				0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.44717				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.92657				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.92603				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	96.33508	100.00000	96.08355				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.10087				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.99888				0.00	0	10,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96946				0.00	0	20,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.57312				0.00	1,100,000,000	550,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.07548				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34795				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34972				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72124				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.28510			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.29747			0.00	0	10,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73319			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73799			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35253			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.37241			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.38154			0.00	0	6,030,000,000.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	84.32836		100.00000	84.13885			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	60.38083		100.00000	60.23456			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.66500	104.70116		8.66500	104.67690			2,079,600,000,000.00	240,000,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.55500	104.60602		8.55500	104.58208			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.62849			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.51440			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.81943			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.67483			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.69413			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.79057			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.94486			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.99218			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.92000	104.68692		7.92000	104.66471			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.73500	103.52644		8.73500	103.50239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.58500	103.67757		9.58500	103.65120			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.35000	102.69545		6.35000	102.67791			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27136			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31840			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.57000	104.64644		9.57000	104.61955			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.55000	104.78942		7.55000	104.76832		75,047,000,000,000.00	9,940,000,000	4,990,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98037			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.84500	101.99262		8.84500	101.96851			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.42443			0.00	0	3,100,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.46000	108.69870		9.46000	107.38005		7,568,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.37995			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.54500	101.91977		8.54500	101.89648		1,025,400,000,000.00	120,000,000	60,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.65000	102.59567		7.65000	102.57474		29,682,000,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.48500	105.39045		8.48500	105.36665		8,654,700,000,000.00	1,020,000,000	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.30738		100.89771	6.29197			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.39132		100.61875	6.37574			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27560			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.30016			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.32653			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.61217		100.00000	0.61068			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.61217		100.00000	0.61068			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.06000		97.69801		9.06000	97.67449			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.50000		99.61799		7.50000	99.59807			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.09000		101.43252		9.09000	101.40802			0.00	0	200,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67419			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.91000		106.44093		8.91000	106.41572			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.19516			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.39500		106.38133		9.39500	106.35479			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.37469			0.00	0	70,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.11000		102.50993		9.11000	102.43470			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25664			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.43289			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.87495			0.00	0	10,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.15475			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.23014			0.00	400,000,000	720,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13879			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.20123			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.25000		108.04781		7.25000	108.02690		9,715,000,000,000.00	1,340,000,000	670,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.92610			0.00	0	4,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.56500		116.69929		8.56500	116.67269		7,367,613,000,000.00	860,200,000	430,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.78000	35.32463		10.78000	35.31473			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.45000	104.84090		7.45000	104.81995			14,155,000,000,000.00	1,900,000,000	1,350,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09687			0.00	0	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.82610			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75000	106.36839		7.75000	106.34642			6,975,000,000,000.00	900,000,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26104			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.59623			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.23711			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09230			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.91599			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.91871			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.51819			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90351			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.68747			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60755			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.80913			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.28653			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.27623			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30428			0.00	1,000,000,000	1,000,000,000.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.83471			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25815			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24513			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24419			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.52367			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.44537			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.95000	105.66916		9.95000	108.90823			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.43603			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.98500	104.39289		9.98500	107.67858			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.44537			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29194			0.00	200,000,000	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29416			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.16522			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.29008			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.59000	106.63713		8.59000	106.61275			0.00	0	700,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.78865			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.77839			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.94500	104.30465		9.94500	107.31495			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.54754			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.93500	114.18437		11.93500	114.14841			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.93730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30673			0.00	0	4,150,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.22000	167.25435		2.22000	167.23442			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.62000	104.22166		8.62000	104.19777			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39512			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34940			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.25000	105.42192		9.25000	105.39573			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.12224			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30086			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.11581			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.11988			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.11746			0.00	0	30,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.45000	105.39775		9.45000	106.62171			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.11993			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12230			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.12069			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.65000	105.37378		9.65000	105.34648			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12560			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12392			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.12472			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.15430			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14455			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.12714			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.42500	116.42209		8.42500	116.39584			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.97500	122.67957		8.97500	122.65031			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
NRA023	On 31/05/2023	Spot Bond		2.11500	172.29862		2.11500	172.27857			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.46500	124.52669		9.46500	124.49524			24,987,600,000,000.00	2,640,000,000	5,000,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.54459			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.53817			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19387			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32748			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.01902			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.66396		100.00000	15.62601			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	40.73365		100.00000	40.63497			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.30000	104.77739		7.30000	104.75686			58,400,730,000,000.00	8,000,100,000	100,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	63.13790		100.00000	62.98494			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33673			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.64648			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.90546			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.80153			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.40064			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.58566			0.00	0	40,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52462			0.00	0	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
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.13762			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.56000		102.87703		9.56000	102.79424			0.00	0	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57507			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59183			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59938			0.00	1,000,000,000	500,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.61613			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.68811			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.70483			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.59508			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.55000		106.42533		6.55000	106.40630			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.20500		99.71183		6.20500	99.69493			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.02500		41.06528		8.02500	41.05645			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.51500		113.07256		6.55000	113.01607		7,011,427,387,254,500.00	11,117,020,300	47,572,092,600.00	
R158	On 15/09/2015	Spot Bond	6.55000		113.03585		6.55000	113.01607		621,595,000,000,000.00	94,900,000,000	7,300,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.45000		93.57431		6.45000	93.55816			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.55000		119.22691		6.55000	119.20604		13,100,000,000,000.00	2,000,000,000	25,000,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.38000		87.94063		6.38000	87.92562			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.12000		120.26410		8.20500	119.50582		8,779,537,522,400,000.00	44,278,020,000	84,008,320,000.00	
R187P	On 21/12/2026	Spot Bond	7.94500		38.31924		7.94500	38.31109			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.86500		35.81203		7.86500	35.80449			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.71000		284.66247		1.71000	284.63245		67,291,834,500,000.00	39,351,950,000	30,353,273,100.00	
R201	On 21/12/2014	Spot Bond	5.79500		102.51945		5.83500	102.49079		998,604,620,062,000.00	72,321,763,600	55,310,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		228.75234		1.84000	228.72741		358,855,689,256,000.00	95,030,265,900	59,542,609,100.00	
R2023	On 28/02/2023	Spot Bond	7.91000		98.98160		7.99500	98.44648		5,454,614,977,000,000.00	89,584,700,000	37,733,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond		6.92000	107.33530		6.98500	107.13574			6,494,143,629,040,000.00	38,460,062,000	76,389,500,000.00
R2030	On 31/01/2030	Spot Bond		8.67000	94.97894		8.67000	94.95704			6,051,356,550,000,000.00	97,965,000,000	32,964,085,000.00
R2032	On 31/03/2032	Spot Bond		8.79500	98.05564		8.79500	98.53471			3,728,376,400,000,000.00	23,920,000,000	77,350,000,000.00
R2037	On 31/01/2037	Spot Bond		8.86000	97.17616		8.86000	97.15327			1,890,524,650,000,000.00	13,377,500,000	102,397,500,000.00
R204	On 21/12/2018	Spot Bond		7.24000	104.26363		7.31500	103.96533			8,824,913,181,296,000.00	18,910,660,400	13,665,386,300.00
R2044	On 31/01/2044	Spot Bond		8.92500	98.86637		8.92500	98.84291			2,287,031,250,000,000.00	56,250,000,000	27,410,000,000.00
R2048	On 28/02/2048	Spot Bond		8.92000	98.15003		8.92000	98.12676			5,430,970,544,000,000.00	08,853,200,000	10,908,800,000.00
R207	On 15/01/2020	Spot Bond		7.48000	99.87109		7.57000	99.46163			4,210,388,476,800,000.00	62,886,160,000	96,654,600,000.00
R208	On 31/03/2021	Spot Bond		7.67000	98.08662		7.76000	97.62207			5,333,517,952,594,000.00	95,373,918,200	89,153,432,500.00
R209	On 31/03/2036	Spot Bond		8.71500	78.76964		8.78500	78.20459			6,058,537,100,700,000.00	95,184,980,000	80,949,100,000.00
R210	On 31/03/2028	Spot Bond		1.75000	172.79284		1.73000	173.17036			39,358,676,000,000.00	22,490,672,000	25,674,779,700.00
R211	On 31/01/2017	Spot Bond		0.90000	130.52935		0.90000	130.51846			103,441,500,000,000.00	14,935,000,000	80,752,601,500.00
R212	On 31/01/2022	Spot Bond		1.60000	135.52131		1.60000	135.50745			422,248,471,040,000.00	63,905,294,400	36,508,800,000.00
R213	On 28/02/2031	Spot Bond		8.60000	85.99301		8.67500	85.38818			6,630,211,011,680,000.00	70,954,768,800	56,576,287,300.00
R214	On 28/02/2041	Spot Bond		8.85500	76.04582		8.85500	76.02793			9,185,456,203,000,000.00	37,318,600,000	74,336,036,900.00
R226C	On 15/09/2014	Spot Bond		5.80500	99.73036		5.80500	99.71454			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.61000	96.51037		6.61000	96.49331			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.45000	93.57431		6.45000	93.55816			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.37000	90.75953		6.37000	90.74407			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.38000	87.94063		6.38000	87.92562			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.84000	98.20867		5.84000	98.19324			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.52000	94.92680		6.52000	94.91016			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.39000	92.08185		6.39000	92.06602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.37000	89.26225	6.37000	89.24696				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.43000	86.39083	6.43000	86.37589				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.96000	82.50173	6.96000	82.48631				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.01000	79.59978	7.01000	79.58479				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.32000	76.03202	7.32000	76.01709				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.30000	73.40855	7.30000	73.39417				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.28000	70.88928	7.28000	70.87543				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.27000	68.43460	7.27000	68.42125				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.53000	65.07906	7.53000	65.06592				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.51000	62.79409	7.51000	62.78144				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.68000	59.85009	7.68000	59.83776				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.65000	57.75872	7.65000	57.74687				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.62000	55.75655	7.62000	55.74516				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.59000	53.83937	7.59000	53.82841				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.55000	52.04732	7.55000	52.03679				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.51000	50.33436	7.51000	50.32422				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.14500	45.68954	8.14500	45.67957				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.10500	44.07600	8.10500	44.06643				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.06500	42.53582	8.06500	42.52663				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.02500	41.06528	8.02500	41.05645				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.98500	39.66086	7.98500	39.65238				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.94500	38.31924	7.94500	38.31109				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.90500	37.03729	7.90500	37.02945				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.86500	35.81203	7.86500	35.80449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11496			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02221			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13086			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.99276			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.17896		100.00000	16.13976			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.31981		100.00000	20.27059			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.54622			0.00	0	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.57920			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.01541			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13198			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.17384			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82549			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57918			0.00	0	50,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.82894			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.46129			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59910			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.96514			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75856			0.00	0	1,000,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.65435			0.00	0	3,720,000,000.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78626			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.89092			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79878			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79878			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.81356			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.02385			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.22594			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.91318		12.35000	102.87967			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.88398			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.64315		100.00000	13.61010			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.95189			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.83573			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.72182			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.26350			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36129			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.80127		100.00000	2.79456			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.26295		100.00000	15.22597			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.15585		100.00000	35.07069			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.79618		100.00000	12.76519			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.46101		100.00000	22.40660			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.46054			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.23132			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.06000	107.98809		9.06000	107.96194		13,771,200,000,000.00	1,520,000,000	3,470,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.24500	94.08024		9.24500	103.65418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.82500	87.87111		9.82500	105.36984			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.67064			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.75000	109.02087		7.75000	108.99835			33,325,000,000,000.00	4,300,000,000	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01795			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.03500	104.05237		9.03500	104.02726			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.85038			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.92084			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.62528			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.77607			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.76214			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20000	104.23014		7.20000	104.21010			15,264,000,000,000.00	2,120,000,000	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.81500	101.95881		8.81500	101.93479			41,606,800,000,000.00	4,720,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.01000	111.52161		8.01000	111.49782			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.87000	111.66541		7.87000	111.64199			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80000	111.73741		7.80000	111.71419			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38500	103.38034		8.38500	103.35726			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.94500	111.58834		7.94500	111.56472			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91000	111.62429		7.91000	111.60077			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40512			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.61161			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14617			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03500	106.16907		8.03500	106.14634			0.00	0	30,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.30739			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.34040			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.91000	108.22382		8.91000	108.19805			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85500	104.20267		9.85500	104.17544			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.28725			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43821			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.25566			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.46211			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.40500	104.10175		8.40500	104.07846		19,670,221,500,000.00	2,340,300,000	1,160,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.19778		100.00000	13.16872			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.53500	103.90091		9.53500	103.87462		47,675,000,000,000.00	5,000,000,000	2,560,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83528			0.00	160,000,000	90,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.04500	100.47353		9.04500	100.44925			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.90500	97.04685		8.90500	97.02388			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.44253			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.85500	129.01379		9.85500	101.52719			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.46000	98.00506		9.46000	97.98044			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.60000	108.12122		7.60000	108.09930		5,016,000,000,000.00	660,000,000	320,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.24000	128.40438		2.24000	273.52367			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500	102.45734		1.54500	128.55531			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.49000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.88873				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.09951	16.09951	100.00000	16.06051				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.65955	162.65955	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000	112.94970	112.94970	2.17000	126.68748				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.62035	102.62035	6.50000	102.60242				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.57120				0.00	0	1,700,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.19599				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	103.25129				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.01500	100.78711	100.78711	9.01500	100.76283			4,687,800,000,000.00	520,000,000	260,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.53665				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.27014				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.31211				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.19068				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.75129	13.75129	100.00000	13.71798			140,000,000,000,000.00	1,400,000,000	700,000,000.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.55817				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	54.60232	54.60232	100.00000	54.43185				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.45181				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	94.55959	94.55959	100.00000	94.31525				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.31563	24.31563	100.00000	24.25672				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	27.15764	27.15764	100.00000	27.07284				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.44343	24.44343	100.00000	24.32842				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS19	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.33017			0.00	0	800,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36338			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80000	103.64867		7.80000	103.62712			27,144,000,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.91500	99.01637		8.91500	99.59610			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33500	103.51220		8.33500	103.48923			32,006,400,000,000.00	3,840,000,000	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.13592			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.41491			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.13693			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57214			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.08500	104.19084		8.08500	104.16828			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90283			0.00	14,000,000,000	7,000,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15266			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.83177			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.31000	97.57172		9.31000	97.54746			558,600,000,000.00	60,000,000	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91707			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35749			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71049			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.36800	90.11726		9.36800	90.09471			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.43000	89.84210		9.43000	89.81948			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.08000	102.11690		7.08000	102.09753			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.83000	94.22188		8.83000	94.19975			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48851			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.16500	103.96215		8.16500	103.93953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.43000	108.30867		2.43000	108.70817			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.26500	100.54421		8.26500	100.52196			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.05365			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62500	108.18405		9.62500	108.15627			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90801			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86672			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41116			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.90500	76.58130		9.90500	76.56119			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.78319			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.84475			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.80132			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98358			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80297			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.78689			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.68818			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.08854			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98331			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65841			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86651			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.14176		0.00000	99.15159			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.79739			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70308			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.59046			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.57332			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.88249			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.65803			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.57188			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.48784			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959		2,280,000,000,000,000.00	22,800,000,000	22,800,000,000.00	
SY1156	On 25/11/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		3,500,000,000,000,000.00	35,000,000,000	17,500,000,000.00	
SY1157	On 29/09/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	100,000.00000	1.16372		100,000.000000,000.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.01000	110.79484		7.01000	110.77399		3,925,600,000,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.81500	104.99130		8.81500	104.96655			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.74163		100.00000	87.53421			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.38627		100.00000	37.29570			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74776			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.42853			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90740			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22435			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.29023			0.00	294,000,000	147,000,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.01805			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.51035			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.32473			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55777			0.00	0	50,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.80000		102.31583		7.80000	102.29455			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.79060			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81258			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.88045		7.83000	100.85939			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77849			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80599			0.00	660,000,000	330,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81101			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77849			0.00	0	5,379,500.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80599			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.62655		7.16000	100.78685			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85982			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85543			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.96070			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94646			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37454			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32578			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81258			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.98000		8.73000	100.90968			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77409			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80599			0.00	0	1,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.78500	94.92920			8.78500	98.95978			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76749			0.00	0	30,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80599			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86202			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84994			0.00	0	1,500,000,000.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84555			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95851			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95413			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91578			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.29865			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30299			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28128			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.82006			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.39468			101.06155	6.37905			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.77409			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.91579			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.87299			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.91687			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.37888			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.80338			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81450			0.00	0	20,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80338			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.81450			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.82006			0.00	0	10,000,000.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79671			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81450			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87562			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87562			0.00	0	2,200,000,000.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87562			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96443			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.98661			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95888			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40143			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.42901			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41798			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.45000	106.78530		7.45000	106.76397			37,548,000,000,000.00	5,040,000,000	1,360,000,000.00
TL20	On 22/02/2020	Spot Bond		9.57000	88.31480		9.57000	88.26237			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.82500	106.64407		7.82500	106.62183			883,912,782,500,000.00	12,960,100,000	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond		9.11000	111.05554		9.11000	111.02866			286,056,733,000,000.00	31,400,300,000	33,600,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.75169		100.00000	0.74935			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.31500	112.38158		9.31500	112.35378			96,876,000,000,000.00	10,400,000,000	5,120,000,000.00
TN25	On 19/08/2025	Spot Bond		9.54500	99.95052		9.54500	99.92520			314,985,000,000,000.00	33,000,000,000	17,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.59500	97.41940		9.59500	97.39459			164,660,754,500,000.00	17,161,100,000	8,471,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.99082			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.21003			0.00	3,000,000,000	1,520,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.25937			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.26608			0.00	0	1,200,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.26671			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.29950			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.36754			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.25580			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.14746			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97587			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.99709			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84843			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.90854			0.00	100,000,000	50,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.60145			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.70426			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.76136			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.77278			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.09224			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.79808			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.42001		100.00000	12.36539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.44589			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.76822			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.56196			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.57177			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.91417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.09682			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.47651			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.64090			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.27986			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.04506			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.16638			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.81308			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	95.10603			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.82965			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.70313			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.13502			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.98416			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.66926			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.33177			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.48535		100.00000	12.45510			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		77.73520		100.00000	77.42175			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.64839			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.63133			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59912				0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58294				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.53065				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.22933				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.15842				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.12310				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.66721				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.13749				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.60775				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.12406				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.16000	107.31495	9.16000	107.28883				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	101.06319				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02731				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.38662				0.00	0	50,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.39944				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.40005				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13171				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16391				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94000	112.09364	6.94000	112.07286			138,800,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.39000	238.78000	1.39000	238.75692				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.87000	103.78160	6.87000	103.76255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.48500	105.95388		7.48500	105.93273			61,377,000,000,000.00	8,200,000,000	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.87000	106.65799		7.87000	106.63562			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.19500	105.88368		8.19500	105.86057			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.30000	105.81323		8.30000	105.78984			41,500,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.50000	94.78710		6.50000	94.77063			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43000	93.04315		6.43000	93.02706			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.85000	98.53134		5.85000	98.51579			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50000	94.77063		6.50000	94.75416			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.26000	69.57479		7.26000	69.56131			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	45.29847		100.00000	45.21253			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.97705		100.00000	23.93156			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.35e+017</b>	<b>15,904,465,300</b>	<b>101 935 818 500.00</b>
<b>Grand Total:</b>										<b>1.35e+017</b>	<b>15,904,492,226</b>	<b>101 939 577 819.00</b>