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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
<b>Derivatives</b>																
\$ / R			On 25/09/2014	Any day expiry			11.19140	11.19140		11.13970	11.13970		10.88	55,957,000.00	5,000	0.00
\$ / R			On 26/09/2014	Any day expiry			11.21140	11.21140		11.14340	11.14340		10.75	0.00	0	162.00
\$ / R			On 26/09/2014	Any day expiry	10.80	Put	0.02370	0.00002		0.67780	0.00068	0.024	22.31	0.00	0	500.00
\$ / R			On 26/09/2014	Any day expiry	13.10	Call	0.00000	0.00000		0.01670	0.00002	0.000	45.58	0.00	0	500.00
\$ / R			On 29/09/2014	Any day expiry			11.21140	11.21140		11.14660	11.14660		9.28	0.00	0	0.00
\$ / R			On 30/09/2014	Any day expiry			11.20770	11.20770		11.14760	11.14760		9.60	0.00	0	468.00
\$ / R			On 06/10/2014	Any day expiry			11.21880	11.21880		11.15630	11.15630		9.92	0.00	0	0.00
\$ / R			On 06/10/2014	Any day expiry	11.12	Call	139.80680	0.13981		106.47670	0.10648	139.807	10.47	0.00	0	10,000.00
\$ / R			On 08/10/2014	Any day expiry			11.22250	11.22250		11.15990	11.15990		10.18	0.00	0	0.00
\$ / R			On 08/10/2014	Any day expiry	10.74	Call	486.14380	0.48614		428.57280	0.42857	486.144	12.82	0.00	0	250.00
\$ / R			On 20/10/2014	Any day expiry			11.24460	11.24460		11.18170	11.18170		10.44	0.00	0	1,280.00
\$ / R			On 27/10/2014	Any day expiry			11.25740	11.25740		11.24000	11.24000		10.47	0.00	0	0.00
\$ / R			On 27/10/2014	Any day expiry	11.26	Put	141.22160	0.14122		0.00000	0.00000	141.222	10.52	1,782,000.00	12,000	6,000.00
\$ / R			On 27/10/2014	Any day expiry	11.38	Call	96.23690	0.09624		0.00000	0.00000	96.237	11.19	990,000.00	12,000	6,000.00
\$ / R			On 27/10/2014	Any day expiry	11.38	Put	218.83690	0.21884		0.00000	0.00000	218.837	11.19	1,393,980.00	6,000	6,000.00
\$ / R			On 29/10/2014	Any day expiry			11.26110	11.26110		11.19810	11.19810		10.55	0.00	0	668.00
\$ / R			On 29/10/2014	Any day expiry	10.80	Put	12.25090	0.01225		20.95620	0.02096	12.251	9.82	0.00	0	500.00
\$ / R			On 29/10/2014	Any day expiry	13.33	Call	0.32050	0.00032		0.31260	0.00031	0.320	18.74	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 04/11/2014	Any day expiry		11.27220	11.27220	11.20910	11.20910		10.58	0.00	0	0.00
\$ / R	10.16	Put	1.68190	0.00168	2.14600	0.00215	1.682	13.55	0.00	0	3,882.00		
\$ / R	11.91	Call	30.58380	0.03058	28.88180	0.02888	30.584	13.96	0.00	0	3,882.00		
\$ / R		On 05/11/2014	Any day expiry		11.27400	11.27400	11.21090	11.21090		10.61	0.00	0	0.00
\$ / R	10.75	Call	536.00650	0.53601	481.22830	0.48123	536.007	9.82	0.00	0	10,000.00		
\$ / R	11.20	Call	197.94020	0.19794	169.41460	0.16941	197.940	10.53	0.00	0	10,000.00		
\$ / R		On 10/11/2014	Any day expiry		11.28320	11.28320	11.22000	11.22000		10.80	0.00	0	1,338.00
\$ / R		On 12/11/2014	Any day expiry		11.28690	11.28690	11.22370	11.22370		10.82	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.31080	11.31080	11.24740	11.24740		10.80	0.00	0	0.00
\$ / R	10.80	Put	29.96450	0.02996	41.99290	0.04199	29.964	10.08	0.00	0	500.00		
\$ / R	13.61	Call	2.22750	0.00223	4.03100	0.00403	2.228	18.51	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		11.31640	11.31640	11.25310	11.25310		10.83	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.33990	11.33990	11.27640	11.27640		11.08	0.00	0	1,800.00
\$ / R		On 11/12/2014	Any day expiry		11.34190	11.34190	11.27830	11.27830		11.08	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.34380	11.34380	11.28020	11.28020		11.09	1,998,289,776.60	176,157	974,050.00
\$ / R	9.09	Put	0.65800	0.00066	0.70710	0.00071	0.658	17.24	0.00	0	1,402.00		
\$ / R	9.44	Put	1.28120	0.00128	1.36890	0.00137	1.281	15.59	0.00	0	11,976.00		
\$ / R	9.78	Put	2.51920	0.00252	2.71220	0.00271	2.519	13.97	0.00	0	41,000.00		
\$ / R	9.88	Put	3.10230	0.00310	3.35050	0.00335	3.102	13.50	0.00	0	79,241.00		
\$ / R	10.00	Put	4.00980	0.00401	4.34910	0.00435	4.010	12.93	0.00	0	38,500.00		
\$ / R	10.10	Call	1,248.79600	1.24880	1,185.64130	1.18564	1,248.796	12.45	0.00	0	1,260.00		
\$ / R	10.10	Put	4.99600	0.00500	5.44130	0.00544	4.996	12.45	0.00	0	6,581.00		
\$ / R	10.30	Call	1,052.41850	1.05242	990.32090	0.99032	1,052.419	11.69	0.00	0	1,130.00		
\$ / R	10.34	Put	9.78640	0.00979	11.56020	0.01156	9.786	11.57	0.00	0	2,490.00		
\$ / R	10.35	Put	10.10120	0.01010	11.94900	0.01195	10.101	11.54	0.00	0	5,000.00		
\$ / R	10.36	Put	10.42630	0.01043	12.35060	0.01235	10.426	11.51	0.00	0	2,490.00		
\$ / R	10.38	Put	11.10730	0.01111	13.19270	0.01319	11.107	11.45	0.00	0	500.00		
\$ / R	10.40	Put	11.83070	0.01183	14.08840	0.01409	11.831	11.39	0.00	0	7,300.00		
\$ / R	10.44	Put	13.41720	0.01342	16.05590	0.01606	13.417	11.28	0.00	0	2,491.00		
\$ / R	10.45	Put	13.84500	0.01385	16.58700	0.01659	13.845	11.25	0.00	0	5,000.00		
\$ / R	10.49	Put	15.69080	0.01569	18.87980	0.01888	15.691	11.13	0.00	0	3,000.00		
\$ / R	10.50	Put	16.18820	0.01619	19.49820	0.01950	16.188	11.10	0.00	0	34,450.00		
\$ / R	10.52	Put	17.22800	0.01723	20.79240	0.02079	17.228	11.04	0.00	0	9,425.00		
\$ / R	10.55	Put	18.90920	0.01891	22.88450	0.02288	18.909	10.96	0.00	0	3,283.00		
\$ / R	10.60	Put	22.06590	0.02207	26.81260	0.02681	22.066	10.81	0.00	0	10,558.00		
\$ / R	10.63	Put	24.19430	0.02419	29.46130	0.02946	24.194	10.72	0.00	0	2,359.00		
\$ / R	10.70	Put	29.94530	0.02995	36.60880	0.03661	29.945	10.52	0.00	0	2,902.00		
\$ / R	10.73	Call	646.58540	0.64659	590.33430	0.59033	646.585	10.43	0.00	0	6,524.00		
\$ / R	10.74	Call	637.58740	0.63759	581.57540	0.58158	637.587	10.40	0.00	0	3,499.00		
\$ / R	10.78	Call	601.88880	0.60189	548.60960	0.54861	601.889	10.28	0.00	0	3,000.00		
\$ / R	10.80	Call	584.25090	0.58425	532.73170	0.53273	584.251	10.23	584,250.90	1,000	500.00		
\$ / R	10.81	Put	42.21490	0.04221	54.68300	0.05468	42.215	10.24	0.00	0	6,000.00		
\$ / R	10.82	Put	44.03440	0.04403	56.89590	0.05690	44.034	10.26	0.00	0	41,000.00		
\$ / R	10.86	Call	535.68710	0.53569	486.58110	0.48658	535.687	10.32	0.00	0	1,000.00		
\$ / R	10.90	Call	504.49430	0.50449	457.10720	0.45711	504.494	10.39	0.00	0	13,000.00		
\$ / R	10.93	Put	67.95560	0.06796	85.50670	0.08551	67.956	10.43	0.00	0	79,241.00		
\$ / R	10.94	Put	70.50460	0.07050	88.51150	0.08851	70.505	10.45	0.00	0	3,000.00		
\$ / R	10.95	Put	73.11900	0.07312	91.58390	0.09158	73.119	10.46	0.00	0	27,500.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	430.99080	0.43099	388.20380	0.38820	430.991	10.54	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	87.19080	0.08719	108.00380	0.10800	87.191	10.54	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	390.14120	0.39014	350.25970	0.35026	390.141	10.64	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	383.57870	0.38358	344.18960	0.34419	383.579	10.65	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	370.66710	0.37067	332.26480	0.33226	370.667	10.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	120.51850	0.12052	146.21020	0.14621	120.519	10.70	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	333.65490	0.33365	298.22860	0.29823	333.655	10.78	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	160.99870	0.16100	191.65220	0.19165	160.999	10.86	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	277.74900	0.27775	247.25340	0.24725	277.749	10.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	233.55180	0.23355	209.62910	0.20963	233.552	11.08	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	210.08710	0.21009	189.37360	0.18937	210.087	11.31	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	333.19710	0.33320	379.98090	0.37998	333.197	11.74	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	146.96080	0.14696	133.73870	0.13374	146.961	12.22	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	142.12850	0.14213	129.48740	0.12949	142.129	12.30	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	139.77920	0.13978	127.42070	0.12742	139.779	12.35	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	116.64730	0.11665	107.06880	0.10707	116.647	12.82	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	111.12610	0.11113	102.20560	0.10221	111.126	12.95	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	97.83360	0.09783	90.51830	0.09052	97.834	13.30	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	85.25680	0.08526	79.48620	0.07949	85.257	13.70	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	79.20940	0.07921	74.09780	0.07410	79.209	13.93	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	735.40940	0.73541	793.89780	0.79390	735.409	13.93	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	78.06500	0.07806	73.07750	0.07308	78.065	13.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	68.66130	0.06866	64.67660	0.06468	68.661	14.39	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	53.17890	0.05318	50.76650	0.05077	53.179	15.26	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	52.50010	0.05250	50.15280	0.05015	52.500	15.30	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	21.20800	0.02121	21.20530	0.02121	21.208	17.96	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.72260	0.01972	19.82630	0.01983	19.723	18.17	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	15.99800	0.01600	16.34450	0.01634	15.998	18.79	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	15.64250	0.01564	16.01000	0.01601	15.643	18.86	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.42440	0.00042	0.25930	0.00026	0.424	19.30	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.34970	11.34970	11.28600	11.28600		11.06	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	41.58950	0.04159	53.60530	0.05361	41.589	10.20	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	7.76900	0.00777	7.21430	0.00721	7.769	19.85	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.36540	11.36540	11.30150	11.30150		11.04	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.43840	11.43840	11.37400	11.37400		11.43	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	63.98040	0.06398	73.70230	0.07370	63.980	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	29.23100	0.02923	30.57840	0.03058	29.231	22.07	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.49560	11.49560	11.43080	11.43080		11.55	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	75.26860	0.07527	85.78710	0.08579	75.269	10.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	45.87310	0.04587	44.25470	0.04425	45.873	22.67	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.49770	11.49770	11.43290	11.43290		11.54	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.49970	11.49970	11.43490	11.43490		11.55	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.53440	11.53440	11.46940	11.46940		11.65	63,220,046.40	5,481	115,619.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	21.25570	0.02126	22.47790	0.02248	21.256	12.15	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	29.64050	0.02964	30.77470	0.03077	29.641	11.38	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	43.19830	0.04320	48.39050	0.04839	43.198	10.97	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	72.90200	0.07290	82.28130	0.08228	72.902	10.66	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	79.24320	0.07924	89.49470	0.08949	79.243	10.61	0.00	0	1,112.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	99.11200	0.09911	112.03160	0.11203	99.112	10.47	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	427.23500	0.42724	395.86680	0.39587	427.235	11.34	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	231.92320	0.23192	219.51460	0.21951	231.923	13.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	137.73070	0.13773	132.56580	0.13257	137.731	15.22	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	98.96670	0.09897	95.68070	0.09568	98.967	16.60	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	58.54490	0.05854	58.81400	0.05881	58.545	20.76	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.55690	11.55690	11.49180	11.49180		11.64	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	84.64900	0.08465	96.36150	0.09636	84.649	10.64	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	65.88930	0.06589	63.46180	0.06346	65.889	23.76	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.62300	11.62300	11.55810	11.55810		11.82	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	95.33920	0.09534	106.28750	0.10629	95.339	10.79	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.32980	0.08733	78.72770	0.07873	87.330	24.37	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.68300	11.68300	11.61830	11.61830		12.11	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	103.94690	0.10395	114.88450	0.11488	103.947	10.90	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	90.19650	0.09020	85.43310	0.08543	90.196	24.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.71610	11.71610	11.65150	11.65150		12.09	74,631,557.00	6,370	18,138.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	95.82710	0.09583	105.92360	0.10592	95.827	11.00	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	99.25050	0.09925	109.71180	0.10971	99.250	10.99	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	170.98190	0.17098	191.35590	0.19136	170.982	10.78	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	176.36420	0.17636	199.09780	0.19910	176.364	10.77	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	304.36830	0.30437	0.00000	0.00000	304.368	11.43	913,104.90	3,000	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	205.85090	0.20585	197.81970	0.19782	205.851	15.84	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	182.19330	0.18219	175.39040	0.17539	182.193	16.42	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.74500	11.74500	11.68050	11.68050		12.23	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	111.35190	0.11135	123.22440	0.12322	111.352	10.99	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	92.95550	0.09296	84.44770	0.08445	92.955	24.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.81470	11.81470	11.75010	11.75010		12.44	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	120.41430	0.12041	131.31250	0.13131	120.414	11.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	102.45270	0.10245	98.12370	0.09812	102.453	23.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.87610	11.87610	11.81120	11.81120		12.71	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	125.62030	0.12562	138.15740	0.13816	125.620	11.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	102.60440	0.10260	99.98580	0.09999	102.604	23.58	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.91430		11.91430	11.91430	11.84910	11.84910		12.72	4,765,720.00	400	1,460.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	91.25430	0.09125	97.74330	0.09774	91.254	11.42	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,410.43080	1.41043	1,352.30430	1.35230	1,410.431	11.36	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,088.91520	1.08892	1,038.64830	1.03865	1,088.915	11.24	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	567.31930	0.56732	542.70580	0.54271	567.319	12.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	430.78240	0.43078	414.03920	0.41404	430.782	14.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	328.56100	0.32856	317.49220	0.31749	328.561	15.71	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.94390	11.94390	11.87860	11.87860		12.85	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	130.22300	0.13022	142.46930	0.14247	130.223	11.23	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	111.70290	0.11170	105.25380	0.10525	111.703	23.58	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.00330	12.00330	11.93810	11.93810		13.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	137.47510	0.13748	150.29130	0.15029	137.475	11.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	119.30820	0.11931	115.98680	0.11599	119.308	23.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.05850	12.05850	11.99360	11.99360		13.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	145.20480	0.14520	156.25730	0.15626	145.205	11.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	108.58900	0.10859	105.33250	0.10533	108.589	23.02	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 11/12/2015	Foreign Exchange Future			12.09010		12.09010		12.02540	12.02540		13.31	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,284.90570		1.28491	1,236.79550	1.23680		1,284.906	11.57	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.10990		12.10990		12.04520	12.04520		13.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	151.16030		0.15116	162.78180	0.16278		151.160	11.58	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	104.22090		0.10422	97.42480	0.09742		104.221	22.98	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.34380		11.34380		11.28020	11.28020		11.09	873,472.60	77	1,183.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.53440		11.53440		11.46940	11.46940		11.65	230,688.00	20	79.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	48,833.55480		0.48834	45,295.63800	0.45296		48,833.555	11.09	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.71610		11.71610		11.65150	11.65150		12.09	46,864.40	4	5.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.91430		11.91430		11.84910	11.84910		12.72	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry			18.34860		18.34860		18.28050	18.28050		9.79	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	19.36630		0.01937	26.33600	0.02634		19.366	11.45	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.51010		18.51010		18.44030	18.44030		10.63	33,299,669.90	1,799	37,147.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	42.98040		0.04298	43.58890	0.04359		42.980	10.21	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	357.61460		0.35761	394.29580	0.39430		357.615	10.63	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	163.57730		0.16358	150.39980	0.15040		163.577	12.04	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	137.30380		0.13730	126.96970	0.12697		137.304	12.35	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.64060		18.64060		18.56970	18.56970		11.12	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	272.55320		0.27255	294.61610	0.29462		272.553	10.73	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	399.40320		0.39940	429.29720	0.42930		399.403	10.98	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	467.73050		0.46773	502.62190	0.50262		467.731	11.10	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	63.39840		0.06340	59.08660	0.05909		63.398	15.12	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	37.92630		0.03793	35.18480	0.03518		37.926	16.04	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	37.36310		0.03736	34.65720	0.03466		37.363	16.07	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.80170		18.80170		18.72950	18.72950		11.44	18,801,700.00	1,000	1,465.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	517.11620		0.51712	483.67790	0.48368		517.116	11.81	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.07510		19.07510		19.00320	19.00320		12.07	19,075,100.00	1,000	1,365.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.37370		19.37370		19.30020	19.30020		12.43	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10444		0.10444		0.10371	0.10371		9.78	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10633		0.10633		0.10559	0.10559		11.73	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.35680		14.35680		14.40480	14.40480		10.02	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.43020		14.43020		14.47830	14.47830		10.44	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.46690		14.46690		14.51470	14.51470		10.58	21,685,883.10	1,499	73,884.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	21.87290		0.02187	18.95540	0.01896		21.873	10.32	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	42.99210		0.04299	37.35990	0.03736		42.992	9.97	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	93.44160		0.09344	81.46880	0.08147		93.442	10.17	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	142.46130		0.14246	127.12200	0.12712		142.461	10.31	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	102.52270		0.10252	114.72010	0.11472		102.523	12.47	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	84.55180		0.08455	94.66040	0.09466		84.552	12.90	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	75.92860		0.07593	85.26400	0.08526		75.929	13.14	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	24.06830		0.02407	28.05230	0.02805		24.068	15.80	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.72080		14.72080		14.76790	14.76790		10.96	0.00	0	24,910.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	95.16090		0.09516	86.31120	0.08631		95.161	10.16	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	135.95530		0.13596	122.54300	0.12254		135.955	10.08	0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	141.68860		0.14169		128.02390	0.12802	141.689	10.11	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	346.87650		0.34688		369.90630	0.36991	346.877	11.64	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	332.10690		0.33211		354.58010	0.35458	332.107	11.75	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	272.71240		0.27271		292.82070	0.29282	272.712	12.27	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	265.90820		0.26591		285.73250	0.28573	265.908	12.33	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	227.24860		0.22725		245.31420	0.24531	227.249	12.76	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.96770		14.96770		15.01650	15.01650		11.48	1,496,770.00	100	1,150.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.24560		15.24560		15.29540	15.29540		12.17	0.00	0	20.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			516.43600		516.43600		516.14900	516.14900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.53700		524.53700		524.25700	524.25700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.55100		533.55100		533.25600	533.25600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.46600		437.46600		437.29900	437.29900			0.00	0	3.00
AL37	On 05/02/2015	Index Future			444.32800		444.32800		444.16800	444.16800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.77300		515.77300		515.61800	515.61800			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			523.86400		523.86400		523.71800	523.71800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.56200		469.56200		469.35200	469.35200			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			476.92800		476.92800		476.72500	476.72500			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			485.12400		485.12400		484.90700	484.90700			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.94600		9.94600		9.92120	9.92120		8.72	18,897,400.00	1,900	9,718.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	20.61970		0.02062		24.67540	0.02468	20.620	8.92	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	97.32350		0.09732		107.93590	0.10794	97.324	8.78	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	119.73940		0.11974		114.59850	0.11460	119.739	9.04	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	15.19980		0.01520		13.70180	0.01370	15.200	11.13	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	13.09040		0.01309		11.60930	0.01161	13.090	11.27	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.04530		10.04530		10.01950	10.01950		10.44	10,798,697.50	1,075	5,560.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.14120		10.14120		10.11540	10.11540		11.17	11,155,320.00	1,100	2,300.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.24820		10.24820		10.22350	10.22350		11.56	1,537,230.00	150	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.21110		10.21110		10.19720	10.19720		9.58	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.35950		10.35950		10.34430	10.34430		10.24	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			57.00570		57.00570		-51.13710	-51.13710			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,095.59290		1,095.59290		1,036.62500	1,036.62500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,194.21420		1,194.21420		1,134.76270	1,134.76270			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			108.39700		108.39700		-101.34640	-101.34640			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,015.13480		1,015.13480		955.06230	955.06230			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 12/12/2014	Foreign Exchange Future		11.98750	11.98750		12.03060	12.03060		11.21	1,198,750.00	100	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.20270	12.20270		12.24650	12.24650		11.83	0.00	0	200.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.83430	1.83430		1.82460	1.82460		11.25	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85260	1.85260		1.84330	1.84330		11.07	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.31171	123.31171		123.31467	123.31467			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.26144	125.26144		125.26662	125.26662			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		9.55823	83.33585		9.56431	83.29049			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.64913	84.64315		9.65519	84.59866			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.72275	82.30863		9.72932	82.26104			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		468.00900	468.00900		467.76900	467.76900			0.00	0	407.00
GOVI	On 05/02/2015	GOVI		475.35100	475.35100		475.11700	475.11700			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		483.52000	483.52000		483.27200	483.27200			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.27778	117.27778		117.28133	117.28133			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		117.97526	117.97526		117.98100	117.98100			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		122.58673	122.58673		122.59006	122.59006			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.22363	123.22363		123.22920	123.22920			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.89806	123.89806		123.62288	123.62288			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.85700	125.85700		125.57965	125.57965			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 06/11/2014	Bond Future		131.59838	131.59838		131.60160	131.60160			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.23077	132.23077		132.23659	132.23659			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		219.26400	219.26400		219.17600	219.17600			0.00	0	1,161.00
IGOV	On 05/02/2015	Index Future		222.73000	222.73000		222.64600	222.64600			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		226.58400	226.58400		226.49400	226.49400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		593.25000	593.25000		593.64300	593.64300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		602.64700	602.64700		603.04900	603.04900			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.77330	144.77330		144.71902	144.71902			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.20000	93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.45000	93.55000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.54000	93.46000		6.54000	93.46000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.12000	92.88000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.28000	92.72000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.27530	1.27530		1.28670	1.28670			0.00	0	180.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.27630	1.27630		1.28760	1.28760			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		8.18231	121.68395		8.19322	121.59128		7.95	127,889,831.45	1,051	48,751.00
R186	On 06/11/2014	Bond Future	7.70	Call	151.97000	0.15197	155.93000	0.15593	151.970	7.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	263.99000	0.26399	267.62000	0.26762	263.990	7.80	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	668.83000	0.66883	666.61000	0.66661	668.830	7.87	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,865.84000	1.86584	1,838.17000	1.83817	1,865.840	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	871.46000	0.87146	936.46000	0.93646	871.460	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	488.53000	0.48853	536.74000	0.53674	488.530	8.08	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	396.07000	0.39607	438.80000	0.43880	396.070	8.11	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	347.79000	0.34779	387.33000	0.38733	347.790	8.13	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	10.88000	0.01088	14.06000	0.01406	10.880	8.54	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future		8.24645	118.29702		8.25749	118.20513		8.30	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	497.83000	0.49783	522.98000	0.52298	497.830	8.66	0.00	0	9,600.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/05/2015	Bond Future		8.29268	120.33261		8.30453	120.23584		8.52	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future		287.46275	287.46275		287.04322	287.04322			0.00	0	939.00
R197	On 05/02/2015	Bond Future		285.99169	285.99169		285.57070	285.57070			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future		232.04783	232.04783		232.05420	232.05420			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future		232.52110	232.52110		232.53215	232.53215			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		7.91977	100.50478		7.92565	100.46972		6.54	402,019.12	4	9,834.00
R2023	On 05/02/2015	Bond Future		7.98938	102.08138		7.99520	102.04761		6.45	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		8.03159	99.90986		8.03816	99.87268		6.90	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		8.04621	101.81543		8.05228	101.78193		6.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	798.44000	0.79844	811.33000	0.81133	798.440	7.33	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future		7.01195	104.42493		7.02332	104.39551		2.28	0.00	0	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	145.30000	0.14530	143.29000	0.14329	145.300	2.26	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	282.36000	0.28236	276.53000	0.27653	282.360	2.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.09066	106.06304		7.10246	106.03507		2.20	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,542.39000	1.54239	1,522.05000	1.52205	1,542.390	2.32	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.10422	103.71773		7.11873	103.68642		2.21	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.60200	97.16217		8.60273	97.15626			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future		8.66722	94.67952		8.66775	94.67530			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.71934	96.30965		8.72023	96.30266			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		8.82564	99.20820		8.83141	99.15382			0.00	0	7,248.00
R2037	On 05/02/2015	Bond Future		8.88836	96.50718		8.89410	96.45380			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		8.93938	98.16896		8.94559	98.11185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014		Bond Future	7.31339	105.51296		7.31941	105.49161		3.33	0.00	0	12,674.00
R204	On 06/11/2014	7.99	Put	14.66000	0.01466		17.48000	0.01748	14.660	3.56	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future	7.38688	103.13323		7.39277	103.11351		3.36	0.00	0	0.00
R204	On 07/05/2015		Bond Future	7.42266	104.90766		7.42995	104.88469		3.38	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.40349	102.86705		7.40986	102.84820		3.42	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	369.15000	0.36915		375.76000	0.37576	369.150	3.62	0.00	0	699.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014		Bond Future	8.88941	100.98083		8.89009	100.97386			0.00	0	3,123.00
R2044	On 05/02/2015		Bond Future	8.94966	98.18237		8.95017	98.17722			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	8.99884	99.87298		8.99964	99.86498			0.00	0	0.00
R2048	On 06/11/2014		Bond Future	8.88499	100.28231		8.88061	100.32832			0.00	0	29,570.00
R2048	On 05/02/2015		Bond Future	8.94662	101.85541		8.94194	101.90394			0.00	0	1,277.00
R2048	On 07/05/2015		Bond Future	8.99184	99.17341		8.98730	99.22004			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	7.53090	101.14307		7.53683	101.11820		4.34	325,276,113.12	3,216	33,691.00
R207	On 05/02/2015		Bond Future	7.60181	99.08857		7.60765	99.06514		4.33	0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.64626	100.79383		7.65319	100.76724		4.41	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,551.87000	1.55187		1,543.60000	1.54360	1,551.870	4.41	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.64853	99.07064		7.65475	99.04786		4.54	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,324.07000	1.32407		1,319.18000	1.31918	1,324.070	4.47	0.00	0	70.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014		Bond Future	7.67977	96.14374		7.69076	96.09065		5.38	0.00	0	50,537.00
R208	On 06/11/2014	8.50	Put	11.35000	0.01135		14.32000	0.01432	11.350	5.72	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	7.74822	97.65198		7.75940	97.59979		5.24	0.00	0	0.00
R208	On 07/05/2015		Bond Future	7.78951	95.92967		7.80186	95.87396		5.57	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.79649	97.75970		7.80855	97.70711		5.58	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	572.72000	0.57272		587.39000	0.58739	572.720	5.90	0.00	0	198.00
R208	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future			8.73372		76.84189		8.73943	76.79729		12.33	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	562.37000		0.56237		575.05000	0.57505	562.370	12.20	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,345.56000		1.34556		1,352.44000	1.35244	1,345.560	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,285.01000		2.28501		2,280.49000	2.28049	2,285.010	12.51	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,555.87000		2.55587		2,548.00000	2.54800	2,555.870	12.56	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,838.60000		2.83860		2,827.33000	2.82733	2,838.600	12.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	184.93000		0.18493		205.45000	0.20545	184.930	12.79	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	55.91000		0.05591		65.03000	0.06503	55.910	13.02	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	36.96000		0.03696		43.69000	0.04369	36.960	13.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	3.96000		0.00396		5.13000	0.00513	3.960	13.26	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	2.79000		0.00279		3.67000	0.00367	2.790	13.26	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1.96000		0.00196		2.61000	0.00261	1.960	13.26	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.79228		78.04733		8.79797	78.00340		12.40	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.83709		76.24002		8.84321	76.19322		13.39	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.86603		77.69498		8.87187	77.65063		13.60	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,306.68000		1.30668		1,325.46000	1.32546	1,306.680	14.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.72095		172.72095		172.72605	172.72605			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.45166		175.45166		175.46005	175.46005			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			132.36552		132.36552		132.34300	132.34300			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.85255		132.85255		132.83209	132.83209			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			136.86255		136.86255		136.86710	136.86710			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.26391		137.26391		137.27107	137.27107			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			8.60167		87.47229		8.60747	87.42705		10.66	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.66635		88.84441		8.67211	88.80013		10.69	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.71220		86.82529		8.71845	86.77780		11.52	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.82927		77.61377		8.83501	77.56692		12.89	77,613.77	1	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,308.61000		3.30861		3,293.72000	3.29372	3,308.610	13.33	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.80	Put	22.52000	0.02252	27.21000	0.02721	22.520	13.86	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.88927	78.83125	8.89499	78.78512		12.96	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.93296	76.89338	8.93910	76.84430		14.02	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future			21,526.01000	21,526.01000	21,484.85000	21,484.85000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.93810	4.93810	4.95220	4.95220		6.45	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.91140	4.91140	4.92490	4.92490		8.35	0.00	0	0.00

**Total for Derivatives :** **2,795,270,558.76**      **241,504**      **3 386 500.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.06500	105.35320	7.06500	105.33332			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.09876			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.47000	103.13144	8.47000	103.10780			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000	100.00000	0.00000	101.51541			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.12500	106.11662	9.12500	106.09075			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.77038			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.86264			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.33500	99.45056	9.33500	99.42590			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.18500	100.52760	7.18500	100.50848		12,933,000,000,000.00	1,800,000,000	600,000,000.00	600,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.80377			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.78000	107.58509	8.78000	107.55997			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.40000	127.14382	2.40000	271.59452			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.27272			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.86365			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.24942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.25917			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.26552			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.60197			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.50457			0.00	750,000,000	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.54384			0.00	750,000,000	750,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.10000		128.89358		3.10000	128.87103			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.11000		120.32885		4.11000	120.30451			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.86000		104.82421		4.86000	104.80097			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		84.59148		100.00000	84.39834			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000		171.82013		2.14000	171.79448			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.68371		2.76000	162.65669			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		173.51816		2.17000	173.49212			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		183.00590		1.82000	185.26581			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.97625		77.44025		7.97625	77.42397			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.97625		77.44025		7.97625	77.42397			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.15117			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.49111				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	7.24000	102.70449	7.24000	102.68445				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.35500	106.13911	7.35500	106.11794				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.56397				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000	94.22736	2.68000	106.75490				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.25462	2.49000	157.60125				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000	116.81543	2.42000	211.29382				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.75000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.50000	90.49482	9.50000	90.61966				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	96.08000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.90000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.40758				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	100.33500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		108.09627		9.63000	108.07760			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	9.56500		109.52277		9.56500	109.49481			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.83000		89.87731		8.83000	89.85610			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	9.66000		108.81801		9.66000	108.78997			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39468			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.28372			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13000		105.54081		8.13000	105.51758			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.83500		102.67671		8.83500	107.35634			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.01500		104.14446		7.01500	104.12495			4,910,500,000,000.00	700,000,000	500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.77000		100.18698		8.77000	100.16348			266,545,731,246,000.00	30,392,899,800	10,720,966,600.00
ABS7	On 11/09/2026	Spot Bond	9.76000		93.76645		9.76000	93.74177			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.00000		102.18840		8.00000	102.16625			50,000,000,000,000.00	6,250,000,000	1,250,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.42330		2.21000	275.43366			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		126.98848		1.30000	129.80439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	2.12000	128.89515		2.12000	131.46474			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00489		100.00000	0.00487			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	56.37280		100.00000	67.65171			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.51500	102.29932		11.51500	102.26769			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.09633			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.63403		100.00000	5.62023			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12334			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50589			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.58145		100.00000	33.49920			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06931			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.46004		11.00000	65.44133			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.49213		100.00000	21.43949			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16575			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18138			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15878			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16349			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16557			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38637			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33212			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.60318			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34705			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06075			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.16071			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.16518			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.16702			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.16327			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15503			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.29000	103.18364		9.29000	103.15762			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.40306			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.06659			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.45718			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.31100			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.31257			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.15871			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.17548			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59573			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.17562			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.91591			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.76054			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.78608			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57113			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.15929			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35417			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14137			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13814			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14442			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15609			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14946			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14194			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14404			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.27598		10.23000	100.24836			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.14595			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14290			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.18484			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.41000	104.16295		9.41000	104.13678			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15546			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.64753		1.75000	115.69709			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37363			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.14404			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15219			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.15681			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.57191			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.95674			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92696			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14590			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27550			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.15589			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15208			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.15995			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.16239			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65806			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90256			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.16304			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.16304			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17155			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15311			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17245			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.28079			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17155			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.55775			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.16626			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.16419			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.31236			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.19830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14386			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14257			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.77140			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14608			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.45680			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.15219			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14405			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.14386			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.15703			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.29663			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.21979			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.89720	100.00000	14.86112				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	1.55778	100.00000	1.55287			6,000,000,000,000,000.00	60,000,000,000	70,700,000,000.00	
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77645			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85480			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90695			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.48735			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.63670			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.83573			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.44340			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.91500	101.03082	7.91500	101.00939			0.00	0	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.86134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.16772			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31000	101.33803		8.31000	101.31525			0.00	0	1,000,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.29000	118.78950		9.29000	118.76003			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.64865		100.00000	98.38274			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.45000	105.20179		7.45000	105.18053			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	95.63257		100.00000	95.38861			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.24000	103.15685		9.24000	103.13153			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.41224		100.00000	16.37591			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.97500	103.53882		9.97500	103.51143			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	164.50721		2.74000	164.47998			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51501			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38526			0.00	0	300,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40585			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45274			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	100.00000	16.21084		100.00000	100.00000		6,670,000,000,000,000.00	66,700,000,000	41,600,000,000.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31001			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.89308			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17311			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.14757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04874		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.48308		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	102.38500		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.23000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43752		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.81681		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.67000	128.36652	2.67000	291.90280		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.10498		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	103.51597		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.32959		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	97.51340		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	95.30437		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.33969		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.13459		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13274		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00659		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.88000	103.01710	8.88000	102.99265		0.00		0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.76383		0.00		0	100,000,000.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.28000		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.59664		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06339		0.00		0	400,000,000.00	
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.75260		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond	9.40500	103.74487		9.40500	103.71882			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.59500	103.81180		7.59500	103.79066			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	41.60130		100.00000	41.41836			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.93251			0.00	0	100,000,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93870			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.68000	99.95793		7.68000	99.93692			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.73000	103.08600		8.73000	103.06194			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.14045	101.62378		11.14045	101.14552			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.14415	100.23848		11.14415	100.16723			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.17903	100.19238		11.17903	100.13214			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97162			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.21261	100.16970		11.21261	100.07213			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.92068	99.62549		11.92068	99.59096			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97100			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97100			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.97106			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.39045	99.55676		11.39045	99.64911			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.32623	100.85567		11.32623	100.11125			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.14415	100.23848		11.14415	100.16723			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.23237	100.46695		11.23237	100.25128			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.41627	96.17969		10.41627	99.93315			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97244			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97101			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.14238			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.55741			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.02470		98.79318		11.02470	99.25276			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.50500		99.03343		11.50500	99.00291			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97183			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.43000		73.35072		11.43000	96.94600			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.62943			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97508			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.16560		9.28000	99.97508			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97142			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.28000		70.42313		11.28000	99.22610			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97224			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97156			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97156			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.40355			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97257			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97268			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.98248			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.53343			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97268			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97252			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97397			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.97277			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98076			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		100.00000	44.44444		100.00000	0.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.14045	101.58947		14.14045	101.12158			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.36131	99.99755		15.36131	99.95339			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.24086	99.97940		14.24086	99.94752			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.96266			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.96266			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.96266			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.96129			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.96746			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	20.99249		100.00000	20.95266			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.69000		100.00000	18.64472			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.01000		100.00000	16.96880			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.47456			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.47456			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.69500		100.00000	12.66425			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.00000		100.00000	10.97335			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29755			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32951			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.86176			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85310			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.14968		100.00000	7.47096			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.14968		100.00000	7.47096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP85U	On 24/10/2014	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		84.68677		100.00000	84.49074			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.11000	104.00425		2.11000	178.53391			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.18000	95.88747		8.18000	151.12847			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.18000	97.20020		8.18000	151.47034			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.56500	100.12525		8.56500	100.10232			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.46929			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.88000	97.77093		7.88000	97.75006			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.41499			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41545			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44409			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53952			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63493			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.90164			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.91261		100.00000	24.85225			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17748			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23558			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26047			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26877			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36830			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50093			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.59979		100.00000	15.56200			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.59979		100.00000	15.56200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28019			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30096			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30663			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.28000	101.49356		8.28000	101.47082			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32360			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35363			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	13.92464		100.00000	13.89054			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	13.92464		100.00000	13.89054			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.43024			0.00	0	450,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.98119			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.58000	67.38794		8.58000	103.23328			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.70401			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.75502			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.70417			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.81494			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.69478			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72935			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.79213			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.05255			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.48686			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	56.26815		100.00000	56.13035			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.54572			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC001	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63816			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.86771			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	24.72537		100.00000	20.68008			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24847			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.87985			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.50000	105.78270		7.50000	105.76113			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.38000	114.53370		9.38000	114.50517			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.93238			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28000	105.98878		9.28000	105.96266		9,280,000,000,000.00		1,000,000,000	1,620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.48000	97.20938		12.48000	97.17688			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.67359			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.44000	102.21600		11.44000	102.18511			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98713			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.32000	103.71656		9.32000	103.69088			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.50990			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.88000	98.13630		11.88000	98.10553			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.89879			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.40543			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.09384			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.15500	96.43906		10.15500	96.41310			0.00	0	330,000,000.00
CCT01	On 23/06/2023	Spot Bond	10.16000	117.09558		10.16000	117.06387			0.00	0	1,000,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.86000	114.25855		9.86000	114.22851			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.19000	113.51328		9.19000	113.48510			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.63000	100.62609		11.63000	100.59466			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14804			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78813			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.77388			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87473			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15335			0.00	1,900,000,000	1,900,000,000.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.99896			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.67689			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97714			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97589			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97491			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46719			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45213			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.53169			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.08579			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15881			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.05105			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.46888		10.11000	102.44142			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86047			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.70813		2.76000	119.68831			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.79874		3.14000	119.55503			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.67222		8.25000	100.64975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.82000	127.01315		2.82000	121.22928			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.78298		2.40000	119.10204			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22164			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50742			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.49956			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.70000	103.52567		8.70000	103.50159			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.63507			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61130			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48062			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49298			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.75000	103.64741		8.75000	103.62317			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.75000	103.64741		8.75000	103.62317			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.80000	102.42327		8.80000	102.39918			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16258			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17879			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.57697			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.57697			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.95129			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16490			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.72738			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77180			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.92300		9.35000	100.89794			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.92300		9.35000	100.89794			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.72698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.72888				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46858				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28451				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37505				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37981				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28451				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28451				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32391				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06741				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64065				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18007				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18007				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18007				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52879				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.21000	101.69272	9.21000	101.66744				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.22571				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18434				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55186				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55121				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58662				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.79873				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.86898				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.30908		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53848		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.42521		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21653		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14572		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45222		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.12519		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30791		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06931		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.61115		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97687		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06851		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84530		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.17333		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97692		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97692		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97526		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.42058		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.55370		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.34399		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.77639		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.70051		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.89778		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	124.38641		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.08891			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.78000	95.77663		10.78000	96.95245			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.30000	93.59833		11.30000	93.61976			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97635			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.17376			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.06425			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44083			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.41332			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.82237		8.80500	103.62316			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15311			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45536			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.01994			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15995			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.16271			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.17340			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.16642			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23042			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23042			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	76.67020			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.18152			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97635			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.71945			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.82587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38337		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.20034		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97621		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22901		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.18882		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14559		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.16824		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.36974		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.04210		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97690		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.29443		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.65163		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.22010		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.32262		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43176		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.13979		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.19113	10.55000	100.14211		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.96000	103.73699	9.96000	103.71013		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.14942		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.38605		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.10000	105.09845	12.10000	105.06078		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.44403		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.13000	105.01069	12.13000	104.84281		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.56000		104.73081		10.56000	104.58448			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.44403			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.42847			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.18441			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.17027			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.17340			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.15311			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97534			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.45500		102.29000		9.45500	102.15956			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97161			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16879			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.28441		10.55000	100.25594			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.29624		11.00000	97.53858			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37733			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.17155			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40320			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.89000		101.15754		11.89000	100.99628			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.18771			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.15311			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.49777			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.16327			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,100,000,000	2,200,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.31629		7.01000	39.92820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	159.51335			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	8.56500		100.12525		8.56500	139.15717			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000		34.39086		8.18000	151.12847			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000		34.81574		8.18000	151.47034			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.55235			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.48867			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.80112			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.80112			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.16443			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15390			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15602			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.15589			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44083			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.14220			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.14942			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.14850			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.14942			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.82264			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.74990			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.82326		8.87000	103.85205			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68000		103.84498		8.68000	103.82087			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.06500		116.06297		10.06500	116.03183		204,855,284,106,000.00	20,353,232,400	6,784,410,800.00	
COJ06	On 09/12/2015	Spot Bond	8.38500		106.01419		8.38500	105.99040		55,394,220,433,500.00	6,606,347,100	2,202,115,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	9.65500	105.53143		9.65500	105.50395			226,553,049,510,000.00	23,464,842,000	7,821,614,000.00
COJG01	On 09/06/2024	Spot Bond	9.74000	105.83453		9.74000	105.80703			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09000	94.41801		10.09000	94.39262			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000	94.96051		10.91000	94.93296			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.91000	92.81199		10.91000	92.78507			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.71868			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.68737			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58982			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58298			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.05961			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.71119			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.12509			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.97500	103.84758		10.97500	102.77460			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.72579		100.00000	11.69707			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.89640		100.00000	3.88410			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.17918		100.00000	14.13443			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.22026			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00500	98.28148		8.00500	96.99912			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.66122			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60452			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45102			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	89.04408		100.00000	88.83456			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.14719			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.44025			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05133			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.48932			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19997			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.30792			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.22456			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.17432			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.88450			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.65500		104.42251		8.65500	104.39834			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.48000		116.20054		7.48000	116.17723			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.36500		105.97281		8.36500	105.94921			21,709,684,500.00	2,595,300	1,424,795,300.00
DV23	On 27/02/2023	Spot Bond	8.97500		106.86901		8.97500	106.84351			88,876,360,037,500.00	9,902,658,500	6,584,858,500.00
DV24	On 18/02/2024	Spot Bond	8.94000		105.81011		8.94000	105.78496			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.52500		105.61268		9.52500	105.58598			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.36698			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.30031			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.10897			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.24165			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.90665			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20922			0.00	0	250,000,000.00
DVF18	On 30/03/2018	Spot Bond	100.00000		5.85277		100.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.96000		127.64100		7.96000	127.61392			47,441,600,000.00	5,960,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.32432			0.00	3,000,000,000	1,000,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		102.84803		0.20000	135.33382			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.00000		123.92901		2.00000	123.91102			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.01000		111.17900		2.01000	111.16282			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		110.06202		2.09000	110.04577			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.17000		101.88905		2.17000	101.87376			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.55500		106.22053		9.55500	106.19358			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.40500		106.80235		9.40500	106.77524			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96000		104.59828		9.96000	104.57066			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.15000		96.12686		10.15000	98.97699			0.00	0	1,000,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.30000		107.58684		10.30000	106.49870			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89940			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.66326			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.34744			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.96593			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.71893			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.77916			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		99.31602		100.00000	99.05535			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		56.55005		100.00000	56.37156			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		91.95106		100.00000	91.72734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ212U	On 12/02/2015	Spot Bond	100.00000		78.20125		100.00000	78.04516			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.19937		3.00000	132.17649			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.37500		104.23550		11.37500	104.20417			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.66869			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.48691			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01279			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000		96.27672		9.86000	96.25141			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.85308			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.69744			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98187			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	100.90766			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	100.96450			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29186			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.82120			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85505			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81444			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84265			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.82813			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81673			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.98500		101.31741		6.98500	101.29831			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76000		108.66342		7.76000	108.64082			685,090,824,000.00	88,284,900	5,349,784,900.00
ES23	On 25/01/2023	Spot Bond	8.49000		110.67581		8.49000	110.65081			2,326,230,285,000.00	273,996,500	6,375,162,700.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.83000	92.96641	8.83000	92.94446					44,203,863,000.00	5,006,100	6,509,206,100.00
ES33	On 15/09/2033	Spot Bond	9.51500	82.76210	9.52000	82.70326					7,490,715,149,500.00	787,253,300	30,713,253,300.00
ES42	On 25/04/2042	Spot Bond	9.63000	92.80113	9.63000	92.77729					0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.89232					0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.89655					0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.74360					0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47927					0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05840					0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.83923					0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56180					0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34767					0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.84012	100.00000	11.81143					0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.52295	100.00000	11.49503					0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.29331					0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	98.70496					0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.32720					0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.34975					0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.28000	99.64638	9.28000	99.62170					0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.35779					0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35772					0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.42881					0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.83399					0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.61573					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.62594			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.15500	102.20463		10.15500	102.48475			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.08000	106.30944		11.08000	106.27812			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.81942			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	129.74802		2.22000	130.59869			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	128.65471		2.24000	274.82313			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.06859		2.40000	109.54404			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.48467		2.47000	157.95942			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	118.66945		2.31000	214.64799			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.62500	105.88313		7.62500	105.86125			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82700	62.82975		7.82700	62.16355			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46000	40.21927		9.46000	39.29908			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.91461		9.70000	37.98782			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	72.91597		100.00000	72.78194			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.72348			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18340			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15886			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17434			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17155			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16363			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23840			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16879			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16639		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17927			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22001			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21365			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	16.82217		100.09221	16.78092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15349			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.85348			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20394			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.93380			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17047			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.17239			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15749			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.16050			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20909			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15774			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.85377		13.22500	57.83309			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14886			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14905			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21935			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15571			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	94.57359		3.63500	97.82582			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.60879			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.16234			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.89652			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97635			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.21130			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.15311			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.37154			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.17468			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.01807			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.35704			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.53236			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.19997			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.15903			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.19489			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14794			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.16050			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.16050			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28025			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94141			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93807			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.97679			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59037			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.16935			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57736			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.95904			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.55319			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.55762			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58021			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58021			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42273			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.19635			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.28164		8.75000	101.27823			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.98920			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.78548		100.00000	10.75144			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.84621		100.00000	9.81513			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.36988			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.17099			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.17009			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44213			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39746			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		116.49407		3.46000	120.38209			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17310			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17479			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.56136		3.44000	120.53946			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		104.92210		3.46000	120.38209			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		102.09881		2.62000	125.99862			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		101.30379		2.69000	133.09414			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.57228			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15123			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.17201			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25605			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19271			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16474			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16456			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.43408			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27078			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.29925		100.00000	9.27649			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.51714		100.00000	22.46200			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		65.60385		100.00000	65.39902			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.53862		100.00000	16.48642			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.76000		148.73913		4.76000	148.70659			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12540			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.75273			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.70314			0.00	1,700,000,000	2,230,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.28253			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.94386			0.00	0	31,900,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.97427			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.71211			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.47245		2.11800	100.43786			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49500		100.29599		2.49500	131.50830			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.36371			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.94001		10.38000	101.91162			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.94001		10.38000	101.91162			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.05200			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.45441			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63500	97.78768		2.63500	106.14911			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000	204.72254		2.62000	205.35880			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60500	106.73385		2.60500	106.71660			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93584			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000	203.85131		2.65000	204.48632			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.59645			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	108.65592		2.49000	108.63871			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69500	105.04226		2.69500	105.02503			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05359			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.95358			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.80000	103.23814		2.80000	103.09233			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000	110.85288		2.77000	254.72019			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000	123.91283		2.75000	264.69026			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000	128.55964		2.25000	274.62000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000	121.93277		2.97000	260.45907			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000	101.51641		2.59000	127.45026			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.31212			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	131.48428		2.12000	127.44499			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53706			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75460			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.18104			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.47500	105.98423		2.47500	105.96749			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.74184		104.97509	17.69647			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.63600		101.07593	21.58250			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	14.48967		100.44759	14.45405			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.14175		100.76967	20.09208			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.14000	115.84143		2.14000	115.82413			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35000	97.13550		2.35000	110.05066			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.57393			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38000	96.86700		2.38000	109.74637			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76092			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.45000	126.67607		2.45000	342.84385			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.07778			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.71362			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.73445			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond		6.85500	101.23781		6.85500	101.21937			6,169,500,000,000.00	900,000,000	300,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.82000	100.64679		7.82000	100.62547			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.20000	101.11994		8.20000	101.09749			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.41000	111.12418		8.41000	111.09918			841,000,000,000.00	100,000,000	50,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.97000	103.47756		8.97000	103.45288			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.18500	98.00311		9.18500	97.97906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.75000	89.32186		9.75000	89.29836			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.72000	109.82903		9.72000	109.80055			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.06000	96.11396		10.06000	96.09608		10,060,000,000,000.00	1,000,000,000	1,500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.47500	93.45020		10.47500	93.42428			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.26500	82.65934		10.26500	82.63673			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.13044			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.13521			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.13710			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.14180			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.14936			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.15502			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.17953			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73674			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.76918			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.77680			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.79844			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.83093			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.85800			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.97698			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.85714			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.06546			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.08000	105.34894		9.08000	105.32339			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95169			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.52545			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25591			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28273			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33458			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39891			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44442			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.70611			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51137			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47143			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.55222			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.37770			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.84668			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.07626			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	36,100,200,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.65532			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05563			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94173			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.79707				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29344				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.12864				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.19931				0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07497				0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.90536				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.45494				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62728	102.32590	7.62728	96.50940				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.52179				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.62697	102.04605	8.62697	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.60771				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.07701	102.13445	9.07701	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.71269				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.54387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.70857			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.77068			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.13881			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.11000	102.79863		9.11000	102.77374			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.11000	109.09952		8.11000	109.07595			0.00	0	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	130.67075		2.03000	279.13127			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05000	133.29431		2.05000	284.73540			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.46500	99.60097		9.46500	99.57594		7,572,000,000,000.00	800,000,000	4,533,600,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.39000	100.23927		9.39000	100.21428			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	80.70953		100.00000	80.53097			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	20.97152		100.00000	16.73657			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	97.59358		100.00000	97.33334			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	43.53685		100.00000	43.43139			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.45683		100.00000	21.40486		80,000,000,000,000.00	800,000,000	200,000,000.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.82511		100.00000	14.78920			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	82.00593		100.00000	81.82450			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74000	116.46369		1.74000	116.44759			0.00	0	95,159,155,000.00
I2038	On 31/01/2038	Spot Bond		1.87500	121.73581		1.87500	121.71852		4,807,245,000,000.00	2,563,864,000	02,966,934,900.00	
I2046	On 31/03/2046	Spot Bond		1.87000	122.76142		1.87000	122.74399		3,366,000,000,000.00	1,800,000,000	49,302,110,400.00	
I2050	On 31/12/2050	Spot Bond		1.93000	130.68477		1.93000	130.66603		6,851,500,000,000.00	3,550,000,000	47,582,492,200.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.70000			0.00	2,600,000	1,300,000.00
IBL11	On 12/03/2015	Spot Bond		7.51500	101.75992		7.51500	101.73965			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.83160				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.30000	102.01736	8.30000	101.99445				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.98000	106.37866	7.98000	106.35566				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.12000	101.20878	8.12000	101.18690				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.05997				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.12086				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000	101.54764	1.46000	129.33559				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.22947	2.19000	130.85782				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.20125				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.01768				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.10000	101.94775	8.10000	101.92564				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65998				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77512				0.00	4,400,000,000	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.15038				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.71000	99.72142	8.71000	99.69819				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.73000	95.33232	8.73000	95.31019				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.50143				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.18000	97.42985	8.18000	97.40851				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20000	101.01561	9.20000	100.96793				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12495				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.15766				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.09621	7.90000	100.07514				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.49000	100.10385	8.49000	100.08123				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.28000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89148			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.75000	102.73384		7.75000	102.71262			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.45000	103.81897		8.45000	103.79562			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.59000	105.25867		9.59000	105.23187			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.98157			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26030			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18049			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.20591			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.23118			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00545		100.00000	0.00544			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38549			0.00	0	150,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.34685			0.00	0	150,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.80500	101.51092		8.80500	101.48703			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.23756		5.00000	102.22376			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.23756		5.00000	102.22376			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.82198		5.00000	100.80845			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.23756		5.00000	102.22376			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.17520		4.00000	100.16424			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	26.92845		100.00000	32.96656			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	26.77653		100.00000	32.83102			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	26.77653		100.00000	32.83102			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.52725		9.20000	104.50156			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.98192			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.58603		100.00000	7.56745			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80682			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.10790			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.05000	100.32090		9.05000	100.29702			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.89435			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	65.60385		100.00000	65.39902			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.39293		100.00000	100.00000		550,000,000,000,000.00	5,500,000,000	5,500,000,000.00	
IN441U	On 07/10/2014	Spot Bond	100.00000	99.59619		100.00000	99.32917			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	97.75668		100.00000	97.49942			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	96.00753		100.00000	95.75945			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	97.47899		100.00000	96.66667			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	93.00573		100.00000	92.30113			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	84.06372		100.00000	83.48795			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000	100.00000		6.20000	99.88124			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000	99.88124		6.20000	99.76276			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.20000	99.76276		6.20000	99.64456			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA443	On 21/10/2014	Spot Bond			6.20000		99.64456		6.20000	99.52663			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond			6.30000		99.39952		6.30000	99.28029			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond			6.30000		99.28029		6.30000	99.16134			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond			6.40000		99.02763		6.40000	98.90741			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond			6.40000		98.78749		6.40000	98.66785			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	99.97576			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			11.14045		101.07083		11.14045	100.74446			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			11.14045		99.84396		11.14045	99.85718			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.16589			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.55228			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.16308			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		99.94759		6.50000	99.93012			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.16696			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.28257			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.00000		0.00000	101.42090			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	100.16050			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		100.00000		0.00000	99.85191			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.12530			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond			0.00000		100.00000		0.00000	100.12246			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.97964			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.86356			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.75934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.75079			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32120			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.24219			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.70091			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.29661			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20795			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.97252			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.57232			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.78137			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.32578			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.34005			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.73171			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.55422			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.57525			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.81000	104.05885		8.81000	104.03434			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96146			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.96053			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	99.95994			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.27076			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.35500	103.43786		9.35500	103.41217			0.00	0	1,110,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23737			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.58000	103.16368		8.58000	103.13973		7,722,000,000,000.00	900,000,000	1,510,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.67920			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.13781			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86872			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16914			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.69500	104.12957		8.69500	104.10536			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.85394			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.51183			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.28000	97.02324		3.28000	124.62980			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	138.37202		3.65000	138.34574			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.93308			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.82256			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.72972			0.00	0	1,100,000,000.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.40237			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	96.07621		3.74000	96.89655			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	95.99611		3.74000	103.22369			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.44799			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.13215			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.33000	115.67453		10.33000	115.64288			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.75905			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	136.84384		3.75000	136.81748			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	97.24352		100.00000	96.98896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV443U	On 23/10/2014	Spot Bond	100.00000		95.48913	100.00000	95.24365				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		92.40506	100.00000	99.20000				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		96.72214	100.00000	95.96055				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		91.60714	100.00000	90.92350				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.31775				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.72665				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.84736	6.20000	99.72896				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.72896	6.20000	99.61084				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.87312	6.40000	98.75327				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.75327	6.40000	98.63372				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.04789				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.85123				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.59498				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.86904				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.76603				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.84494				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.57847				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.55431				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.56483				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.58587				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.49118				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.44539				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.26501				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.21152				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.90531			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.64805			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.64160			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.91900			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46540			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.32422			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12995			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.19672			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.98022			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97967			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97967			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.05000		109.39506		9.05000	102.78590			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		20.16208		100.00000	20.08626			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.70298		100.00000	12.64712			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37840			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.22500		108.71590		9.22500	102.30030			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29016			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92650			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.27450			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		90.90316		100.00000	90.68252			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.29052			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		95.85244		100.00000	95.60729			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.10644	100.00000	36.01898				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.02405				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.02439	100.00000	88.80779				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.41750	100.00000	87.21181				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		94.13778	100.00000	93.90126				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		80.34506	100.00000	80.18009				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		92.83896	100.00000	92.60916				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		83.63065	100.00000	83.44229				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30294				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.31391				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.46299				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.64482				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.48156				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.56000		137.32715	8.56000	143.99687				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.34189				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18407				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.23198				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.60002				0.00	0	941,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.26458				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.22783				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68000		98.46706	8.68000	98.44432				0.00	0	1,390,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.83000		73.85028	8.83000	96.39184				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.30000		100.55037	9.30000	100.52553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42530			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.01500	103.91322		10.01500	103.88548			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46281			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.79903			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.85056			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.91214			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.39204			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.82636			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.59548			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.99322			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.78005			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.47960			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.48322			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.97224			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.85851			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57794			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.41572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.89276			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25345			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62290			0.00	0	300,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85530			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91080			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31417			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35355			0.00	0	570,500,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.93950			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.98496			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.00806			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	90.87813		100.00000	90.65809			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.41716		100.00000	33.33531			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.43177		100.00000	81.25000			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	17.85467		100.00000	17.47768			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63000	105.61097		8.63000	105.58660			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.52000	105.50560		8.52000	105.48155			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.31415			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29340			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.44903			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.85860			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.85764			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.85287			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.61503			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.69236			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	7.91500	101.11903		7.91500	101.09758			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000	104.42316		8.70000	104.39899			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48000	105.07543		9.48000	105.04898			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46500	103.23531		6.46500	103.21727			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13613			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.14087			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50000	103.10613		9.50000	103.19707			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.66500	101.10397		7.66500	101.08296			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.65792			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.84000	102.77901		8.84000	102.75472			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.24980			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.35500	105.28255		9.35500	103.71427			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.09642		100.00000	14.06189			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98630			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.54000	102.67984		8.54000	102.65639			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.61500	103.29418		7.61500	103.27321			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.48000	106.16726		8.48000	106.14330			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.82068		100.89771	6.80402			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.91011		100.61875	6.89327			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.92022			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.92630			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.00139			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08870			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.66157		100.00000	0.65997			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.66157		100.00000	0.65997			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.95500	99.03400		8.95500	99.01043			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.10845		7.59000	100.08819			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.02000	102.54356		9.02000	102.51899			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.23262			0.00	1,497,000,000	519,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.80500	103.07000		8.80500	103.04547			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81004			0.00	0	1,500,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.29000	103.02127		9.29000	102.99544			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.98256			0.00	20,000,000	31,800,000.00
NBK14A	On 26/06/2021	Spot Bond		9.00500	103.84097		9.00500	103.71541			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.86081			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.04486			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46719			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.75000			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.11891			0.00	0	1,300,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05284			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.07998			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.21500	103.46627		7.21500	103.44602			3,607,500,000,000.00	500,000,000	770,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.56406			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.53000		111.98843		8.53000	111.96259			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.73500		35.78934		10.73500	35.77934			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.41500		105.53238		7.41500	105.51139			4,449,000,000,000.00	600,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.74418			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.55020			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.00000		102.04173		8.00000	102.01961			96,200,000,000,000.00	12,025,000,000	3,255,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02054			0.00	600,000,000	300,000,000.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.25585			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78493			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.83104			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.63179			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.60876			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.05408			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.55754			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.36598			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.29029			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.36326			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.13299			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.97613			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.14699			0.00	0	0.00

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	100.13943				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59020				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13478				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13329				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.13321				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.15923				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.15311				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.90500	104.74057	9.90500	104.71966				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.15219				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.94000	103.49817	9.94000	103.57453				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.15311				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13794				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17741				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.15460				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.15644				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.55500	102.17144	8.55500	102.14780			3,422,000,000,000.00	400,000,000	200,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.56375				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.48896				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000	105.11944	9.91000	108.38961				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	105.28741				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88177				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.93000	115.35821	11.93000	115.32189				0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.70370				0.00	0	400,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10165				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.26000		167.91098		2.26000	167.88537			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55000		105.31152		8.55000	105.28756			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.35527			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18000		106.57887		9.18000	106.55258			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.76780			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.89541			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.72661			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.75240			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.73695			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000		106.57087		9.38000	107.88559			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75246			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.76784			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.75755			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58000		106.56308		9.58000	106.53567			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.78852			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.77814			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.78329			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.97327			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.91071			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.79873			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39000		117.39605		8.39000	117.36969			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.12500		122.67336		9.12500	122.64362			0.00	0	1,500,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		172.61042		2.15500	172.58456			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.67000	123.73023		9.67000	123.69831			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.06281			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.19038			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.79691			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17747			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44674			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.68676			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.76955			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.95234			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.92815		100.00000	16.88714			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.02112		100.00000	43.91448			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.46500	105.26672		7.46500	105.24565			0.00	0	4,200,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.11954		100.00000	65.95936			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.95566			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.26038			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52519			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40710			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95805			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19660			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.51293			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.80020			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.45500	104.28546		9.45500	104.14712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.20054			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.23484			0.00	5,000,000,000	2,500,000,000.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.25028			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.28457			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.43196			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.46622			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31298			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.98000	41.55005		7.98000	41.54117			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.51500	106.94165		6.51500	106.92272		630,015,918,399,000.00	96,702,366,600	37,437,333,300.00	
R158P		On 15/09/2015	Spot Bond	6.70000	93.87825		6.70000	93.86116			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.80000	112.64577		6.80000	112.62497		379,000,801,600,000.00	55,735,412,000	48,048,812,000.00	
R159P		On 15/09/2016	Spot Bond	6.63000	88.00761		6.63000	87.99176			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.15000	120.84611		8.16000	120.73395		7,995,393,702,930,000.00	81,029,902,200	46,091,125,400.00	
R187P		On 21/12/2026	Spot Bond	7.90000	38.78585		7.90000	38.77764			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.82000	36.26144		7.82000	36.25384			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.73000	285.46718		1.75000	285.00267		778,500,000,000.00	450,000,000	26,873,113,200.00	
R201		On 21/12/2014	Spot Bond	5.94500	102.99935		5.95000	102.98164			0.00	0	67,500,000,000.00
R202		On 07/12/2033	Spot Bond	1.82000	230.43711		1.82000	230.40469		14,495,031,824,000.00	7,964,303,200	58,335,400,900.00	
R2023		On 28/02/2023	Spot Bond	7.88500	99.81280		7.89000	99.76129		1,436,178,898,301,500.00	82,140,633,900	56,270,933,900.00	
R203		On 15/09/2017	Spot Bond	6.97000	103.70595		6.98000	103.65943		1,508,972,806,964,000.00	16,495,381,200	83,540,100,000.00	
R2030		On 31/01/2030	Spot Bond	8.57000	96.49321		8.57000	96.47121		763,295,599,432,000.00	89,065,997,600	88,391,346,900.00	
R2032		On 31/03/2032	Spot Bond	8.69500	96.03615		8.69500	96.01382		608,650,000,000,000.00	70,000,000,000	06,100,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.80000	98.47775		8.80000	98.45470		242,942,742,240,000.00	27,607,129,800	03,269,862,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.27500	104.78647	7.28000	104.74780				3,068,718,143,925,000.00	21,816,927,000	29,472,319,900.00
R2044	On 31/01/2044	Spot Bond	8.86000	100.28553	8.86000	100.26191				675,132,000,000,000.00	76,200,000,000	26,700,000,000.00
R2048	On 28/02/2048	Spot Bond	8.85000	99.64472	8.85000	99.62089				1,328,959,847,325,000.00	50,164,954,500	35,425,442,600.00
R207	On 15/01/2020	Spot Bond	7.49500	100.44669	7.50000	100.40522				2,043,825,982,372,000.00	72,691,925,600	29,873,725,600.00
R208	On 31/03/2021	Spot Bond	7.64500	95.48180	7.65500	95.41316				6,050,074,075,655,500.00	91,376,595,900	34,630,619,200.00
R209	On 31/03/2036	Spot Bond	8.70500	76.31284	8.71000	76.25580				2,145,506,276,422,000.00	46,468,268,400	29,488,720,200.00
R210	On 31/03/2028	Spot Bond	1.75000	171.52197	1.75000	171.49818				6,224,556,100,000.00	3,556,889,200	27,159,669,300.00
R211	On 31/01/2017	Spot Bond	0.75000	131.44668	0.76000	131.40219				6,515,595,000,000.00	8,687,460,000	80,404,131,000.00
R212	On 31/01/2022	Spot Bond	1.62000	135.91245	1.62000	135.89409				6,874,419,456,000.00	4,243,468,800	67,499,075,400.00
R213	On 28/02/2031	Spot Bond	8.57000	86.87003	8.57500	86.81062				1,536,044,786,432,000.00	79,235,097,600	47,429,286,200.00
R214	On 28/02/2041	Spot Bond	8.80500	77.03834	8.80500	77.02000				3,268,202,944,534,500.00	71,175,802,900	77,647,687,200.00
R227C	On 15/03/2015	Spot Bond	6.86000	96.97450	6.86000	96.95683				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.70000	93.87825	6.70000	93.86116				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.62000	90.93790	6.62000	90.92154				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.63000	88.00761	6.63000	87.99176				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95500	98.67983	5.95500	98.66394				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.77000	95.29371	6.77000	95.27638				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.64000	92.31565	6.64000	92.29918				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.62000	89.37908	6.62000	89.36318				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.68000	86.40376	6.68000	86.38825				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.95500	83.00764	6.95500	82.99214				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.00500	80.09321	7.00500	80.07814				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.28500	76.60772	7.28500	76.59274				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.26500	73.97563	7.26500	73.96120				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.24500	71.44776		7.24500	71.43387			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.23500	68.98482		7.23500	68.97142			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.46000	65.75447		7.46000	65.74131			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.44000	63.46614		7.44000	63.45348			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.57500	60.65686		7.57500	60.64454			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.54500	58.56550		7.54500	58.55365			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.51500	56.56260		7.51500	56.55120			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.48500	54.64402		7.48500	54.63305			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.44500	52.85024		7.44500	52.83968			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.40500	51.13508		7.40500	51.12493			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.10000	46.20345		8.10000	46.19343			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.06000	44.57994		8.06000	44.57032			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.02000	43.03005		8.02000	43.02081			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.98000	41.55005		7.98000	41.54117			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.94000	40.13643		7.94000	40.12789			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.90000	38.78585		7.90000	38.77764			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.86000	37.49518		7.86000	37.48728			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.82000	36.26144		7.82000	36.25384			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97809			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.84270			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.98544			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.80216			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.48471		100.00000	17.44234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.13022	100.00000	10.10568				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.10206	100.00000	22.04794				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32116				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.38257				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83796				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.06768				0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.73011				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.49724				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.20513				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.69121				0.00	0	900,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.14446				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.41985				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.56619				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42495				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.66147				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.45514				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.19846				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	81.64818				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	82.34537				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.69959				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	89.25956				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00022				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	80.37041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.70688			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.99120		12.35000	103.95734			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.74425		100.00000	14.70853			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.68831			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.56809			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.33111			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.02520			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.13121			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.78702		100.00000	3.77775			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.49477		100.00000	16.45481			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.99317		100.00000	37.90113			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.82892		100.00000	13.79542			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.27376		100.00000	24.21496			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.95166			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.42356			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95500		109.35477		8.95500	109.32860			0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.14000		105.15313		9.14000	105.12745			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.72500		89.29593		9.72500	107.03628			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.69516			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.00000		109.23993		8.00000	109.21665			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.79553			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.03000		104.87310		9.03000	104.84779			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.52170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.65195			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.35189			0.00	500,000,000	2,050,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.51558			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.48848			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.16500		104.89542		7.16500	104.87536		9,887,700,000,000.00		1,380,000,000	1,530,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		102.83415		8.78000	102.81002			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.97500		105.55274		7.97500	105.52995			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.56687		7.96000	105.54411			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.76500		105.75078		7.76500	105.72854			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38000		100.00094		8.38000	99.97827			0.00	0	85,700,000.00
SBN34	On 15/09/2015	Spot Bond	7.91000		105.61398		7.91000	105.59135			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.16000		105.37875		8.16000	105.35548			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.28766			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91852			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000		102.45733		8.03000	102.43504			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.89938			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.14525			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	103.96323			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.80500		109.59783		8.80500	109.57203			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.06000		103.67790		10.06000	103.65024			0.00	0	500,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.01498			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06675			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.95663			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.14308			0.00	0	1,000,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond			8.38000		104.94546		8.38000	104.92206			0.00	0	1,460,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000		14.16202		100.00000	14.13085			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.43000		105.40643		9.43000	105.38004			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000		100.00000		0.00000	101.43948			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.94000		101.64648		8.94000	101.62220			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			8.86000		98.09679		8.86000	98.07368			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000		100.00000		0.00000	100.33602			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.81000		130.48627		9.81000	102.70652			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.19808			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.20347			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			9.96000		106.53628		9.96000	101.14505			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond			9.35500		99.31848		9.35500	99.29380			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond			7.69000		108.67222		7.69000	108.64994			0.00	0	5,753,324,000.00
SBSI11	On 07/12/2023	Spot Bond			2.28000		128.27496		2.28000	274.01165			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond			1.40500		102.91932		1.40500	129.49650			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond			0.00000		100.00000		0.00000	104.26000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond			0.00000		100.00000		0.00000	101.52417			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond			100.00000		13.92464		100.00000	13.89054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	163.11959		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000	113.83997		2.03000	127.68240			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	99.94759		6.50000	99.93012			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62604			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90122			0.00	0	970,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.01000	101.57902		9.01000	101.55456			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21953			0.00	0	2,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.93263			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.14572			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.13327			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.86112		100.00000	14.82511			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36120			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	60.34873		100.00000	60.16031			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25420			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.02301		100.00000	20.97152			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	27.53612		100.00000	26.40802			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	22.55969		100.00000	22.48926			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.32000	102.67059		9.32000	102.54149			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06041			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.16294			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.05000	103.90407		8.05000	103.88178			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.88000	99.98033		8.88000	100.46667			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33000	100.12947		8.33000	100.10690			0.00	0	2,310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.79401			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03568			0.00	10,000,000,000	5,000,000,000.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.31161			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.28020			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.28770			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26376			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.08000	104.92348		8.08000	104.90078			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.54451			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.77966			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.50057			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.20500	98.78433		9.20500	98.76003			0.00	0	1,410,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62009			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06287			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.41095			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.26300	87.93070		9.26300	87.90895			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.75500	90.21985		8.75500	90.19874			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.19500	102.71471		7.19500	102.69479			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.76000	95.21215		8.76000	95.18998			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24177			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.16000	100.56802		8.16000	100.54580			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	108.24311		2.49000	108.63871			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.23000	100.66353		8.23000	101.35851			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.91608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.76000	108.08326		9.76000	108.05512			0.00	0	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.53264			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.80500	77.90363		9.80500	77.88303			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.47067			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.15512			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.45698			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	100.00000	9.94523		100.00000	1.76534			0.00	0	23,000,000,000.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.62866			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.42499		0.00000	102.54522			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.14052			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31290			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.03772			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.15171			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.91526			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.87918			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.82747			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.76840			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.81007			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.77361			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1165		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1166		On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1167		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.70686			0.00	0	0.00
SY1169		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.60322			0.00	0	0.00
SY1170		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63728			0.00	0	0.00
SY1171		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63747			0.00	0	0.00
SY1172		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.62008			0.00	0	0.00
SY1173		On 27/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.97500	105.24885		6.97500	105.22913			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.77000	101.60237		8.77000	101.57854			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	94.94095		100.00000	94.69813			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	40.40360		100.00000	40.30571			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35788			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03713			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53551			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.69481			0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.13144			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13809			0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.57916			0.00	0	0.00
TFS126		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.07116			0.00	0	0.00
TFS127		On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.87176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16591			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.05000		102.57734		8.05000	102.55534			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.44538			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48504			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.55646		7.83000	101.53527			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42356			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47314			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50434			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.42356			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47314			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.12741		7.16000	101.40528			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.57027			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56234			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.75249			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.72676			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.50312			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.41440			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.42158			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.48504			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.73310		8.73000	101.61506			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41563			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47314			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.75000		95.99117		8.75000	99.76603			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47314			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.57423			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.55244			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54451			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74853			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74062			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.67131			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.36509			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.37298			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.33353			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	100.00000		7.65142		100.00000	0.00000		2,500,000,000,000,000.00	25,000,000,000	28,000,000,000.00	
TH12A2	On 21/08/2019	Spot Bond	100.00000		9.55673		100.00000	1.77223			0.00	0	8,300,000,000.00
TH12A3	On 21/08/2019	Spot Bond	100.00000		11.06088		100.00000	1.77223			0.00	0	45,000,000,000.00
TH12B1	On 21/08/2019	Spot Bond	100.00000		10.21423		100.00000	1.77223		430,000,000,000,000.00	4,300,000,000	5,800,000,000.00	
TH12C1	On 21/08/2019	Spot Bond	100.00000		11.02346		100.00000	1.77223		300,000,000,000,000.00	3,000,000,000	4,000,000,000.00	
TH12D1	On 21/08/2019	Spot Bond	100.00000		14.31093		100.00000	1.77223		120,000,000,000,000.00	1,200,000,000	1,900,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48740			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.91588		101.06155	6.89897			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.41563			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.51874			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.59405			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.67329			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.51100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78061			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.45752			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47744			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.45752			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.47744			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.48740			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44557			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47744			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58700			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.58700			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58700			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74629			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.78610			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73633			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.53177			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.58143			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.56157			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.41500		107.49043		7.41500	107.46905			4,449,000,000,000.00	600,000,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.50000		89.28335		9.50000	89.23070			0.00	0	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.82000		107.37221		7.82000	107.34983			0.00	0	56,357,750,000.00
TN20	On 17/09/2020	Spot Bond	9.07000		106.84657		9.07000	106.82039			29,948,855,202,000.00	3,301,968,600	19,363,668,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.83080		100.00000	0.82821			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.29000		113.43521		9.29000	113.40722			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000		100.66426		9.56000	100.63872			0.00	0	16,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.56000	98.46582		9.56000	98.44083			0.00	0	3,750,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85358			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.83678			0.00	0	431,700,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.91750			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94075			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94312			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.05771			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.29519			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.93126			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.05019			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.86804			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86523			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.45677			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.55731			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97234			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97303			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97335			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.27886			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.29558			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.30485			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.30670			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.35845			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.47199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.30116	100.00000	14.23827				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.95250				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.28013				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.06764				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.10036				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.52751				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.56993				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.07308				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.86629				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.62828				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.71079				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.39309				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	95.67968				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	95.40613				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.25576				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.73083				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	94.56929				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	94.25988				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	93.92948				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.64782				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.47597				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.49300	100.00000	13.46032				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	89.30509	100.00000	88.89164				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.17735			0.00	2,300,000,000	2,300,000,000.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.14689			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.13158			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07842			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79385			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.72171			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.68587			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.27722			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.76600			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.16341			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69121			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.05500	108.69277		9.05500	108.66619			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		100.00000	80.59601		100.00000	80.42948			0.00	0	7,500,000,000.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.03552			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06930			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.07078			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.19000	112.35162		7.19000	112.33005			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.25000	240.92611		1.25000	240.89598			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.83500	104.41554		6.83500	104.39647			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.48000	106.64522		7.48000	106.62394			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.83500	107.51445		7.83500	107.49199			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12500	106.94549		8.12500	106.92235			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19500	107.10692		8.19500	107.08354			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.46500	95.34004		6.46500	95.32356			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.39500	93.59280		6.39500	93.57670			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96500	99.01295		5.96500	98.99693			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.46500	95.32356		6.46500	95.30708			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.22500	70.12590		7.22500	70.11238			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.13658		100.00000	48.04525			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.47929		100.00000	25.43095			0.00	0	0.00

**Total for j-Bonds :** **51,495,119,465,853,500.00 34,882,024,900 183 773 873 900.00**

**Grand Total:** **51,495,122,261,124,100.00 34,882,266,404 183 777 260 400.00**