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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 19/09/2014	Any day expiry		10.96180	10.96180	10.99940	10.99940		14.55	0.00	0	0.00
\$ / R	10.69	Call	Any day expiry	275.34750	0.27535	315.22200	0.31522	275.348	16.93	0.00	0	12,000.00	
\$ / R	10.77	Put	Any day expiry	9.14240	0.00914	11.90490	0.01190	9.142	16.32	0.00	0	5,000.00	
\$ / R		On 22/09/2014	Any day expiry		10.96620	10.96620	11.00460	11.00460		13.19	0.00	0	0.00
\$ / R		On 25/09/2014	Any day expiry		10.97060	10.97060	11.00980	11.00980		12.86	0.00	0	0.00
\$ / R	10.94	Call	Any day expiry	106.23810	0.10624	136.58560	0.13659	106.238	13.13	0.00	0	5,000.00	
\$ / R		On 26/09/2014	Any day expiry		10.97210	10.97210	11.01160	11.01160		12.74	0.00	0	1,500.00
\$ / R	10.80	Put	Any day expiry	34.51700	0.03452	32.16780	0.03217	34.517	13.54	0.00	0	500.00	
\$ / R	13.10	Call	Any day expiry	0.01120	0.00001	0.02300	0.00002	0.011	28.46	0.00	0	500.00	
\$ / R		On 29/09/2014	Any day expiry		10.97760	10.97760	11.01680	11.01680		12.07	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	22.76	0.50	5,000	0.00	
\$ / R	10.96	Call	Any day expiry	109.74580	0.10975	140.37710	0.14038	109.746	12.19	8,557,400.00	5,000	0.00	
\$ / R		On 30/09/2014	Any day expiry		10.97940	10.97940	11.01860	11.01860		12.03	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry		10.99410	10.99410	11.03270	11.03270		11.56	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	289.96860	0.28997	323.09810	0.32310	289.969	11.60	0.00	0	250.00	
\$ / R		On 29/10/2014	Any day expiry		11.03200	11.03200	11.07010	11.07010		11.39	0.00	0	668.00
\$ / R	8.30	Put	Any day expiry	0.00730	0.00001	0.00970	0.00001	0.007	21.19	0.50	5,000	0.00	
\$ / R	10.80	Put	Any day expiry	70.58150	0.07058	63.94990	0.06395	70.581	10.75	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 29/10/2014	Any day expiry	11.25	Call	100.33640	0.10034	115.00000	0.11500	100.336	12.44	0.50	5,000	0.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.50160	0.00050	0.55190	0.00055	0.502	19.29	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry	11.04260		11.04260	11.04260	11.08080	11.08080		11.33	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	5.57810	0.00558	5.96560	0.00597	5.578	12.14	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	28.86300	0.02886	32.86170	0.03286	28.863	15.67	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry	11.04440		11.04440	11.04440	11.08260	11.08260		11.34	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	357.15780	0.35716	389.62330	0.38962	357.158	10.64	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	130.36570	0.13037	146.92230	0.14692	130.366	12.09	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry	11.05680		11.05680	11.05680	11.09510	11.09510		11.27	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry	11.08060		11.08060	11.08060	11.11920	11.11920		11.31	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	93.04340	0.09304	87.28520	0.08729	93.043	10.64	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.39380	0.00339	4.26340	0.00426	3.394	19.98	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry	11.08630		11.08630	11.08630	11.12490	11.12490		11.29	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.07840	0.00008	0.07810	0.00008	0.078	19.18	0.50	5,000	0.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	165.36280	0.16536	184.86340	0.18486	165.363	11.96	0.50	5,000	0.00
\$ / R	On 10/12/2014	Any day expiry	11.10900		11.10900	11.10900	11.14760	11.14760		11.15	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry	11.11090		11.11090	11.11090	11.14950	11.14950		11.14	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11280		11.11280	11.11280	11.15140	11.15140		11.15	407,484,150.40	36,668	890,927.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.14660	0.00115	1.26320	0.00126	1.147	15.84	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	2.13860	0.00214	2.27140	0.00227	2.139	14.13	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	4.12360	0.00412	4.21660	0.00422	4.124	12.47	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	5.06500	0.00506	5.11910	0.00512	5.065	11.98	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	6.54090	0.00654	6.51720	0.00652	6.541	11.40	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,022.02480	1.02202	1,060.13770	1.06014	1,022.025	11.16	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	9.22480	0.00922	8.73770	0.00874	9.225	11.16	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	830.79860	0.83080	869.40240	0.86940	830.799	10.68	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	20.50430	0.02050	20.67250	0.02067	20.504	10.58	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	21.17920	0.02118	21.39290	0.02139	21.179	10.56	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	21.87470	0.02187	22.13530	0.02214	21.875	10.53	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	23.32960	0.02333	23.68810	0.02369	23.330	10.48	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	24.87340	0.02487	25.33700	0.02534	24.873	10.44	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	28.24710	0.02825	28.93890	0.02894	28.247	10.34	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	29.15370	0.02915	29.90580	0.02991	29.154	10.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	33.05410	0.03305	34.06400	0.03406	33.054	10.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	34.10060	0.03410	35.17910	0.03518	34.101	10.20	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	36.28450	0.03628	37.50430	0.03750	36.284	10.15	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	39.79880	0.03980	41.23920	0.04124	39.799	10.08	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	49.20800	0.04921	48.17420	0.04817	49.208	10.17	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	55.57790	0.05558	54.25490	0.05425	55.578	10.23	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	72.63090	0.07263	70.54030	0.07054	72.631	10.37	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	463.71780	0.46372	499.84440	0.49984	463.718	10.42	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	456.61440	0.45661	492.60610	0.49261	456.614	10.44	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	428.88380	0.42888	464.30010	0.46430	428.884	10.52	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	415.43510	0.41544	450.54070	0.45054	415.435	10.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	106.01470	0.10601	102.36050	0.10236	106.015	10.58	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	109.46440	0.10946	105.64520	0.10565	109.464	10.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	376.76920	0.37677	410.86350	0.41086	376.769	10.68	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	352.40970	0.35241	385.76600	0.38577	352.410	10.76	0.00	0	13,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	152.08750	0.15209	146.25830	0.14626	152.088	10.81	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	156.38900	0.15639	150.35900	0.15036	156.389	10.83	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	160.76150	0.16076	154.52580	0.15453	160.761	10.85	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	296.48660	0.29649	327.79150	0.32779	296.487	10.95	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	183.68660	0.18369	176.39150	0.17639	183.687	10.95	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	266.30050	0.26630	296.26020	0.29626	266.300	11.07	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	261.51040	0.26151	291.23890	0.29124	261.510	11.09	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	234.74620	0.23475	225.16840	0.22517	234.746	11.15	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	228.11660	0.22812	253.42100	0.25342	228.117	11.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	297.47170	0.29747	282.81320	0.28281	297.472	11.57	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	167.81960	0.16782	188.10960	0.18811	167.820	12.17	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	152.60510	0.15261	171.43230	0.17143	152.605	12.43	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	130.60940	0.13061	147.16070	0.14716	130.609	12.86	91,426.58	700	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	517.80940	0.51781	495.76070	0.49576	517.809	12.86	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	110.55860	0.11056	124.86090	0.12486	110.559	13.33	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	107.31920	0.10732	121.24180	0.12124	107.319	13.41	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	105.74240	0.10574	119.47750	0.11948	105.742	13.46	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	90.35240	0.09035	102.10250	0.10210	90.352	13.94	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	86.65490	0.08665	97.95470	0.09795	86.655	14.07	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	77.69980	0.07770	87.87550	0.08788	77.700	14.43	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	69.00440	0.06900	78.05440	0.07805	69.004	14.83	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	64.72320	0.06472	73.20430	0.07320	64.723	15.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	951.92320	0.95192	921.80430	0.92180	951.923	15.05	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	63.90960	0.06391	72.28140	0.07228	63.910	15.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	57.16960	0.05717	64.62620	0.06463	57.170	15.49	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	44.93320	0.04493	51.32710	0.05133	44.933	16.24	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	44.33570	0.04434	50.65940	0.05066	44.336	16.27	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	19.09910	0.01910	22.17420	0.02217	19.099	18.68	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	17.92470	0.01792	20.83160	0.02083	17.925	18.89	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	14.93640	0.01494	17.40800	0.01741	14.936	19.51	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	14.64740	0.01465	17.07590	0.01708	14.647	19.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.25090	0.00025	0.29890	0.00030	0.251	18.74	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.11850	11.11850	11.15710	11.15710		11.07	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	103.27740	0.10328	100.23660	0.10024	103.277	10.50	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	4.63830	0.00464	6.14150	0.00614	4.638	19.13	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.13430	11.13430	11.17310	11.17310		11.04	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.26280	0.00026	0.34730	0.00035	0.263	18.41	0.50	5,000	0.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	232.73920	0.23274	257.93430	0.25793	232.739	11.45	0.50	5,000	0.00
\$ / R	On 28/01/2015	Any day expiry			11.20720	11.20720	11.24630	11.24630		11.34	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	0.89480	0.00089	0.97560	0.00098	0.895	17.93	0.50	5,000	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	121.19910	0.12120	117.26500	0.11726	121.199	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	310.53740	0.31054	339.30310	0.33930	310.537	11.34	0.50	5,000	0.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	29.22550	0.02923	31.79230	0.03179	29.226	22.94	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.26390	11.26390	11.30320	11.30320		11.41	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	127.85330	0.12785	123.67840	0.12368	127.853	10.42	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.54730	0.04655	49.41920	0.04942	46.547	23.67	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.26590	11.26590	11.30520	11.30520		11.40	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.48830	0.00149	1.61450	0.00161	1.488	17.38	0.50	5,000	0.00

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\$ / R	On 26/02/2015	Any day expiry	11.15	Call	395.21370	0.39521	425.47690	0.42548	395.214	11.18	0.50	5,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.30240	11.30240	11.34180	11.34180		11.50	16,275,456.00	1,440	100,711.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	27.31740	0.02732	29.37020	0.02937	27.317	11.03	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	44.46200	0.04446	45.29220	0.04529	44.462	10.66	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	68.50910	0.06851	69.41050	0.06941	68.509	10.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	113.51480	0.11351	114.08830	0.11409	113.515	10.20	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	126.40280	0.12640	123.38020	0.12338	126.403	10.29	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	166.25550	0.16626	161.09770	0.16110	166.255	10.55	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	330.88200	0.33088	355.67730	0.35568	330.882	11.85	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	188.40950	0.18841	203.33520	0.20334	188.410	13.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	115.75200	0.11575	124.93620	0.12494	115.752	15.89	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	84.99290	0.08499	91.51420	0.09151	84.993	17.22	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	59.21560	0.05922	61.99240	0.06199	59.216	21.85	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.32490	11.32490	11.36450	11.36450		11.55	0.00	0	1,365.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	134.56980	0.13457	132.10950	0.13211	134.570	10.42	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	58.68030	0.05868	63.24870	0.06325	58.680	24.07	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.39050	11.39050	11.43060	11.43060		11.87	0.00	0	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	143.25330	0.14325	141.45520	0.14146	143.253	10.53	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	64.16430	0.06416	72.36360	0.07236	64.164	23.59	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.44990	11.44990	11.49060	11.49060		12.00	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	151.35070	0.15135	148.07680	0.14808	151.351	10.67	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	68.54340	0.06854	74.45870	0.07446	68.543	23.45	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.48270	11.48270	11.52360	11.52360		12.14	6,889,620.00	600	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	138.14770	0.13815	133.60820	0.13361	138.148	10.76	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	143.09470	0.14309	138.35880	0.13836	143.095	10.76	3,577,367.50	25,000	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	256.18000	0.25618	247.33840	0.24734	256.180	11.08	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	265.51220	0.26551	256.38010	0.25638	265.512	11.13	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	174.54210	0.17454	186.26560	0.18627	174.542	16.26	8,727,105.00	50,000	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	155.04370	0.15504	165.58120	0.16558	155.044	16.82	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.51180	11.51180	11.55280	11.55280		12.15	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	159.11200	0.15911	154.75210	0.15475	159.112	10.81	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	68.08940	0.06809	74.26120	0.07426	68.089	23.22	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58110	11.58110	11.62200	11.62200		12.46	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	165.90560	0.16591	164.53300	0.16453	165.906	10.92	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	81.57010	0.08157	85.57870	0.08558	81.570	23.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.64200	11.64200	11.68280	11.68280		12.46	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	170.29420	0.17029	171.03890	0.17104	170.294	10.99	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	82.59530	0.08260	87.01630	0.08702	82.595	23.24	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.67980	11.67980	11.72050	11.72050		12.71	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	115.72380	0.11572	118.40230	0.11840	115.724	10.92	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,203.95000	1.20395	1,247.14330	1.24714	1,203.950	10.94	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	487.73320	0.48773	512.29440	0.51229	487.733	13.49	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	287.22250	0.28722	300.61140	0.30061	287.223	16.16	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.70820	11.70820	11.74860	11.74860		12.73	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	176.08930	0.17609	177.36110	0.17736	176.089	11.09	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.75790	0.08676	94.41690	0.09442	86.758	23.03	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.76830	11.76830	11.80830	11.80830		12.91	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	183.36080	0.18336	185.05010	0.18505	183.361	11.24	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 28/10/2015	Any day expiry	16.98	Call	96.57900	0.09658	101.49870	0.10150	96.579	22.93	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.82430	11.82430	11.86400	11.86400		13.05	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	189.69250	0.18969	188.77770	0.18878	189.693	11.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.78560	0.08779	92.23450	0.09223	87.786	22.68	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.85630	11.85630	11.89580	11.89580		13.18	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,109.88550	1.10989	1,148.65930	1.14866	1,109.886	11.55	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.87640	11.87640	11.91570	11.91570		13.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	192.42970	0.19243	191.69350	0.19169	192.430	11.39	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.00850	0.08101	88.92230	0.08892	81.009	22.44	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.11280	11.11280	11.15140	11.15140		11.13	722,332.00	65	1,027.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	47,079.60440	0.47080	50,712.86470	0.50713	47,079.604	10.40	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.30240	11.30240	11.34180	11.34180		11.49	56,512.00	5	35.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.48270	11.48270	11.52360	11.52360		12.13	0.00	0	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.67980	11.67980	11.72000	11.72000		12.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.00670	18.00670	18.08730	18.08730		11.46	34,122,696.50	1,895	47,864.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	161.12400	0.16112	145.75820	0.14576	161.124	10.88	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	734.89880	0.73490	686.36130	0.68636	734.899	12.53	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	116.60530	0.11661	135.23920	0.13524	116.605	13.84	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	98.83510	0.09884	115.01630	0.11502	98.835	14.07	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.13620	18.13620	18.21740	18.21740		11.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	545.70500	0.54571	512.49610	0.51250	545.705	11.66	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	732.37040	0.73237	691.42740	0.69143	732.370	12.22	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	826.08510	0.82609	781.79700	0.78180	826.085	12.48	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	48.81920	0.04882	54.89570	0.05490	48.819	16.11	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	29.45910	0.02946	32.62900	0.03263	29.459	16.90	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	29.02620	0.02903	32.13150	0.03213	29.026	16.92	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.29550	18.29550	18.37740	18.37740		11.58	0.00	0	2,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	380.35740	0.38036	417.43620	0.41744	380.357	12.89	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.56640	18.56640	18.65040	18.65040		12.41	0.00	0	875.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.86350	18.86350	18.95000	18.95000		12.63	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10377	0.10377	0.10408	0.10408		10.62	518.83	5	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10568	0.10568	0.10599	0.10599		11.95	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.28120	14.28120	14.32940	14.32940		11.09	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.35480	14.35480	14.40370	14.40370		11.10	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.39100	14.39100	14.43990	14.43990		11.19	4,302,909.00	299	73,976.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	36.02750	0.03603	32.15890	0.03216	36.028	10.47	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	69.20280	0.06920	62.04030	0.06204	69.203	10.35	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	136.63290	0.13663	123.79410	0.12379	136.633	10.67	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	196.78740	0.19679	179.65690	0.17966	196.787	10.87	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	116.23440	0.11623	127.83070	0.12783	116.234	13.27	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	98.24990	0.09825	108.37810	0.10838	98.250	13.69	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	89.45600	0.08946	98.84610	0.09885	89.456	13.93	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	32.73460	0.03273	36.96190	0.03696	32.735	16.53	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.64870	14.64870	14.69920	14.69920		11.14	11,718,960.00	800	18,757.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	115.21630		0.11522		118.42490	0.11842	115.216	10.17	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	165.72990		0.16573		165.40390	0.16540	165.730	10.22	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	172.27330		0.17227		171.84980	0.17185	172.273	10.25	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	340.97410		0.34097		377.85870	0.37786	340.974	11.94	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	327.20400		0.32720		363.20310	0.36320	327.204	12.05	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	271.65980		0.27166		303.69890	0.30370	271.660	12.58	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	265.27380		0.26527		296.81360	0.29681	265.274	12.64	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.89830		14.89830		14.95160	14.95160		11.62	0.00	0	500.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.17950		15.17950		15.23000	15.23000		12.25	0.00	0	0.00
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			513.27400		513.27400		513.15100	513.15100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			521.36500		521.36500		521.24500	521.24500			0.00	0	0.00
AL12	On 07/05/2015	Index Future			530.29000		530.29000		530.15800	530.15800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			436.29400		436.29400		436.36100	436.36100			8,725,880.00	2	2.00
AL37	On 05/02/2015	Index Future			443.17100		443.17100		443.24300	443.24300			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.63000		513.63000		513.60100	513.60100			15,408,900.00	3	4.00
AL7T	On 05/02/2015	Index Future			521.72700		521.72700		521.70200	521.70200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			467.48300		467.48300		467.46100	467.46100			18,699,320.00	4	584.00
ALBI	On 05/02/2015	Index Future			474.85200		474.85200		474.83400	474.83400			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			482.98100		482.98100		482.95300	482.95300			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97320		9.97320		10.00900	10.00900		9.20	4,996,573.20	501	10,761.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	27.94990		0.02795		21.75440	0.02175	27.950	9.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	104.88460		0.10488		86.55810	0.08656	104.885	9.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	146.47700		0.14648		154.04760	0.15405	146.477	9.35	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	20.99760		0.02100		20.82620	0.02083	20.998	11.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	17.86390		0.01786		17.69630	0.01770	17.864	11.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.07560		10.07560		10.11190	10.11190		10.88	1,712,852.00	170	4,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.17430		10.17430		10.21250	10.21250		11.21	0.00	0	1,050.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.28530		10.28530		10.32310	10.32310		11.42	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.05850		10.05850		10.05840	10.05840		9.72	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.20690		10.20690		10.20670	10.20670		9.93	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			37.85750		37.85750		-45.96590	-45.96590			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			885.13840		885.13840		915.16600	915.16600			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			981.15850		981.15850		1,011.04340	1,011.04340			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			163.55220		163.55220		-144.26910	-144.26910			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			803.55540		803.55540		835.67310	835.67310			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	11.90620		11.90620		11.93010	11.93010		11.92	595,310.00	50	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.12740		12.12740		12.15250	12.15250		12.09	0.00	0	150.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.79130		1.79130		1.79610	1.79610		11.08	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.81150		1.81150		1.81660	1.81660		10.93	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	123.19756		123.19756		123.20038	123.20038			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.15556		125.15556		125.15976	125.15976			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	9.62554		82.83575		9.63165	82.79059			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.71768		84.14203		9.72388	84.09694			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.79407		81.79434		9.80070	81.74678			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	465.95500		465.95500		465.94400	465.94400			0.00	0	404.00
GOVI	On 05/02/2015	GOVI	473.30000		473.30000		473.29300	473.29300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	481.40200		481.40200		481.38600	481.38600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.42312		117.42312		117.42678	117.42678			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.13260		118.13260		118.13739	118.13739			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	122.28377		122.28377		122.73477	122.73477			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	122.92597		122.92597		123.38516	123.38516			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	123.65274		123.65274		123.65606	123.65606			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.61772		125.61772		125.62244	125.62244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014		Bond Future	131.63119	131.63119		131.63441	131.63441			0.00	0	2,640.00
I2050	On 05/02/2015		Bond Future	132.27510	132.27510		132.27963	132.27963			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	219.29800	219.29800		219.39600	219.39600			65,789,400.00	30	1,161.00
IGOV	On 05/02/2015		Index Future	222.78200	222.78200		222.88900	222.88900			0.00	0	0.00
IGOV	On 07/05/2015		Index Future	226.62200	226.62200		226.72200	226.72200			0.00	0	0.00
ILBI	On 06/11/2014		Index Future	594.10600	594.10600		594.32400	594.32400			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	603.53100	603.53100		603.75400	603.75400			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.79113	144.79113		144.79873	144.79873			0.00	0	571.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.24000	93.76000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.29000	93.71000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.42000	93.58000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.49000	93.51000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.59000	93.41000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.64000	93.36000		6.64000	93.36000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.89000	93.11000		6.89000	93.11000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.08000	92.92000		7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.25000	92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.54000	92.46000		7.54000	92.46000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.29500	1.29500		1.29490	1.29490			0.00	0	130.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.29610	1.29610		1.29600	1.29600			0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014		Bond Future	8.29286	120.74957		8.29363	120.74309		8.21	603,747.85	5	48,650.00
R186	On 06/11/2014	7.70	Call	137.59000	0.13759		142.53000	0.14253	137.590	8.00	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	229.06000	0.22906		235.67000	0.23567	229.060	8.04	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	550.68000	0.55068		560.50000	0.56050	550.680	8.11	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	1,512.81000	1.51281		1,523.95000	1.52395	1,512.810	8.24	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	1,452.81000	1.45281		1,470.43000	1.47043	1,452.810	8.24	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	924.46000	0.92446		940.45000	0.94045	924.460	8.31	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	785.07000	0.78507		800.23000	0.80023	785.070	8.34	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	709.59000	0.70959		724.20000	0.72420	709.590	8.36	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Put	47.19000		0.04719		50.09000	0.05009	47.190	8.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.35985		117.35790		8.36051	117.35247		8.78	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	808.90000		0.80890		816.78000	0.81678	808.900	9.12	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.41106		119.37082		8.41204	119.36290		8.95	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			287.12105		287.12105		287.12967	287.12967			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.66803		285.66803		285.67939	285.67939			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			232.79173		232.79173		232.79812	232.79812			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			233.29569		233.29569		233.30477	233.30477			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			7.98005		100.14612		7.98086	100.14131		6.81	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.05087		101.72534		8.05154	101.72147		6.90	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.09673		99.54209		8.09780	99.53606		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.10974		101.46547		8.11002	101.46393		7.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	993.37000		0.99337		997.12000	0.99712	993.370	7.66	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			7.09684		104.20547		7.08721	104.23034		2.38	20,841,094.00	200	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	127.05000		0.12705		135.87000	0.13587	127.050	2.36	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	238.43000		0.23843		251.31000	0.25131	238.430	2.38	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.18117		105.84877		7.17007	105.87502		2.33	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,404.53000		1.40453		1,426.61000	1.42661	1,404.530	2.43	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.20806		103.49393		7.19665	103.51849		2.34	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			8.66126		96.68407		8.66710	96.63714			0.00	0	4,192.00
R2030	On 05/02/2015	Bond Future			8.72736		94.20190		8.73327	94.15515			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.78206		95.81846		8.78841	95.76893			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

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 06/11/2014	Bond Future			8.87940		98.70340		8.88011	98.69676			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.94281		96.00269		8.94344	95.99688			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.99600		97.65025		8.99687	97.64232			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.37547		105.29302		7.36590	105.32689		3.44	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	38.72000		0.03872		38.31000	0.03831	38.720	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.45107		102.91855		7.44049	102.95389		3.56	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.49386		104.68351		7.48310	104.71734		3.56	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.47203		102.66449		7.45875	102.70370		3.45	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	432.44000		0.43244		425.75000	0.42575	432.440	3.65	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			8.93267		100.53962		8.93844	100.48103			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.99333		97.74259		8.99917	97.68404			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.04429		99.42001		9.05050	99.35840			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.92841		99.82824		8.92910	99.82105			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.99049		101.40254		8.99112	101.39607			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.03745		98.70709		9.03829	98.69854			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			7.59710		100.86592		7.59274	100.88414		4.50	87,047,288.96	863	35,188.00
R207	On 05/02/2015	Bond Future			7.66999		98.81541		7.66513	98.83485		4.63	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.72027		100.51038		7.71563	100.52812		4.71	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,547.75000		1.54775		1,560.11000	1.56011	1,547.750	4.77	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.75060		95.80220		7.75141	95.79830		5.56	958,022,000.00	10,000	26,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	35.40000		0.03540		37.40000	0.03740	35.400	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.82095		97.31311		7.82160	97.31009		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.86722		95.57976		7.86834	95.57473		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.87286		97.42727		7.87303	97.42653		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	678.82000		0.67882		681.43000	0.68143	678.820	5.97	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.79726		76.34782		8.80303	76.30320		12.81	116,048,686.40	1,520	27,475.00
R209	On 06/11/2014	Bond Future	8.50	Call	579.48000		0.57948		579.16000	0.57916	579.480	12.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,285.64000		1.28564		1,278.96000	1.27896	1,285.640	12.81	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,120.76000		2.12076		2,106.19000	2.10619	2,120.760	12.95	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,363.43000		2.36343		2,346.69000	2.34669	2,363.430	12.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,618.11000		2.61811		2,599.18000	2.59918	2,618.110	13.03	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	355.49000		0.35549		372.75000	0.37275	355.490	13.17	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	135.11000		0.13511		144.11000	0.14411	135.110	13.35	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	96.52000		0.09652		103.58000	0.10358	96.520	13.41	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	16.07000		0.01607		17.84000	0.01784	16.070	13.53	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	12.20000		0.01220		13.61000	0.01361	12.200	13.53	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	9.20000		0.00920		10.32000	0.01032	9.200	13.53	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.85674		77.55192		8.86257	77.50736		13.24	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.90383		75.73198		8.91003	75.68505		14.16	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.93197		77.19647		8.93786	77.15219		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,527.14000		1.52714		1,542.38000	1.54238	1,527.140	14.59	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			172.57457		172.57457		172.57967	172.57967			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.31729		175.31729		175.32411	175.32411			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			132.41461		132.41461		132.42213	132.42213			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.91329		132.91329		132.92221	132.92221			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			136.90934		136.90934		137.00529	137.00529			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.32267		137.32267		137.42148	137.42148			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			8.67098		86.93388		8.67681	86.88882		11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.73683		88.30481		8.74273	88.25986		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.78539		86.27153		8.79170	86.22403		12.34	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			8.87756		77.22113		8.87824	77.21563		13.45	0.00	0	6,058.00

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	9.20	Call	3,132.31000		3.13231		3,140.34000	3.14034	3,132.310	13.62	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	59.38000		0.05938		62.78000	0.06278	59.380	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.93811		78.43886		8.93871	78.43406		13.89	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.98363		76.48987		8.98445	76.48336		14.97	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			21,218.31000		21,218.31000		21,287.93000	21,287.93000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.92590		4.92590		4.93750	4.93750		6.78	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.90310		4.90310		4.91450	4.91450		8.81	0.00	0	0.00
Total for Derivatives :													1,801,017,511.72	190,825	3 187 025.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.38678			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.14000		105.08750		7.14000	105.06747			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.87870			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.50500		102.74179		8.50500	102.71853			85,050,000,000,000.00	10,000,000,000	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000		100.00000		0.00000	101.28276			0.00	0	50,000,000.00
AA07	On 15/04/2021	Spot Bond			9.17500		105.58691		9.17500	105.56103			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.52612			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.61594			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.37000		99.06364		9.37000	99.03898			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.26000		100.24976		7.26000	100.23032			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.56168			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.83000		107.19170		8.83000	107.16652			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.36000		135.25231		1.36000	135.23494			0.00	0	100,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.40000		127.05268		2.40000	271.12765			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.07245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65074			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01895			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.01981			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.02024			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.38964			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.29480			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.32874			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.10000	128.64580		3.10000	128.62330			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.11000	120.06128		4.11000	120.03698			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.86000	104.56888		4.86000	104.54569			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	82.51445		100.00000	82.33068			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000	171.53806		2.14000	171.51242			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.38673		2.76000	162.35976			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.23174		2.17000	173.20572			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80000	185.55468		1.80000	185.52865			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.02625	77.14121		8.02625	77.12489			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.02625	77.14121		8.02625	77.12489			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91911			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.38479				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.26677				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	7.27000	102.47676	7.27000	102.45673				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	99.77949				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.43000	105.83304	7.43000	105.81171				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32129				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000	94.23929	2.67000	106.66136				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	102.36336	2.50000	159.16714				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	117.06589	2.40000	211.53462				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.75000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54500	90.14747	9.54500	90.12425				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	96.08000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.90000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	103.18017				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.42500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.73206		9.63000	108.70412			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	9.65500		108.54689		9.65500	108.51893			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.88000		92.78224		8.88000	92.76022			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.75000		107.84740		9.75000	107.81935			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	100.15323			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.03782			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18000		105.13138		8.18000	105.10810			0.00	0	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.88500		106.85407		8.88500	106.82869		8,885,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.09000		103.88510		7.09000	103.86543			0.00	0	215,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.81500		99.73359		8.81500	99.71010			0.00	0	610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.85000		92.89976		9.85000	92.87509		28,762,000,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	8.02000		101.91710		8.02000	101.89496			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.06181		2.21000	274.97570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.30000		126.81201		1.30000	129.62400			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000		128.77022		2.11000	131.33735			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00469		100.00000	0.00467			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		68.61081		100.00000	68.44460			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.59000		101.88270		11.59000	101.85099			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.79124			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.38739		100.00000	4.37676			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.81076			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08713			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		26.15089		100.00000	26.08754			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77170			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.25449		11.00000	65.23583			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		26.15089		100.00000	26.08754			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.91094			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.90209			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.91490			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.91222			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.91105			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08014			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08659		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15364		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08659		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07370		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.45390		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.13823		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.83455		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.91386		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.91096		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.90984		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.91200		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.91706		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.33500	102.60713	9.33500	102.68378		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.15194		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.81562		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	85.29671		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	171.62196		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	171.71453		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.91482		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.91750		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.91814		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.93535		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.35091		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.93578			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65889			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60624			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.55514			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.66703			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35217			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.91452			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12589			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92501			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92681			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92331			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91665			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.92037			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92469			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92353			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.97289		10.23000	99.94580			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92218			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92416			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.56357			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.44500	103.74263		9.44500	103.71647			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91689			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.47108		1.75000	115.55261			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92323				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91150				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.90876				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.91423				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.90931				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.58669				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.03614				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70577				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.91521				0.00	0	600,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.04103				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.90931				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.91869				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.91399				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.91259				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.45434				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69664				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.91236				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.91236				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90001				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.91095				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90731				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03348				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90001				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.35221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.91055			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.90439			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.74958			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.62317			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91642			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91719			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.55623			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91510			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.66224			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91631			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91642			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.91581			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79518			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08522			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.05228			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.01110			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.55212			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60811			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.64537			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.25600			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.38254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.55113			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.21641			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.96500	100.72346		7.96500	100.70197			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.56960			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.82822			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42500	100.66245		8.42500	100.63950			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.38000	117.89382		9.38000	117.86429			0.00	0	1,201,145,300.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.84219		100.00000	98.58344			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47000	104.93992		7.47000	104.91866			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	93.01576		100.00000	92.78495			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.28500	102.59489		9.28500	102.56959			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.01707		100.00000	15.98162			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.03500	102.76785		10.03500	102.74050			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	164.03190		2.75000	164.00470			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28183			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18308			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19338			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24012			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10137			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58216			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96093			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.91423			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94374			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21681			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	103.53000			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	100.19641			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.04985			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	128.46736		2.65000	292.17040			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	96.57843			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.99760			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	97.60545			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.11959			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92189			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92299			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64144			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.91500	107.51585		8.91500	107.49023			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55582			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.05324			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.38401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.83546			0.00	300,000,000	300,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.51604			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.45500		103.22664		9.45500	103.20059		18,910,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.67000		109.32347		7.67000	109.30099			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		39.63260		100.00000	39.45831			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.79774			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.63811			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.71000		104.07920		7.71000	104.05728			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.78000		107.64318		8.78000	107.61791			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.22393		104.59834		11.22393	103.74730			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.21084		102.78106		11.21084	102.64851			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24951		102.70848		11.24951	102.60860			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.31492			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28587		102.56740		11.28587	102.53170			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.03946		101.93763		12.03946	101.87843			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.36957			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.36957			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.36964			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.47393		101.76870		11.47393	102.05537			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40688		103.57121		11.40688	102.58523			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.21084		102.78106		11.21084	102.64851			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.32143		102.82285		11.32143	102.70357			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.51032		97.22258		10.51032	102.14253			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.24941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.23414			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.23414			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.11440			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	11.03886	101.15593		11.03886	101.60018			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.55500	101.42926		11.55500	101.31319			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.16883			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	11.48000	70.96853		11.48000	99.04259			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.04196			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	90.98440		9.28000	102.01436			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.20149			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.31500	69.69779		11.31500	98.86802			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.13617			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.19061			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.19061			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.79715			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.11004			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.20541			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.70339			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.20541			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.11440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.12931			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.20551			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59404			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.22393	105.21029		14.22393	104.39116			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45570	103.20912		15.45570	103.17316			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33366	102.90877		14.33366	102.98777			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.89743			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.89743			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.89743			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	103.00604			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.51702			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.55852		100.00000	20.51951			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.74742		100.00000	22.69232			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.70271		100.00000	20.65256			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77946		100.00000	12.74849			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.77946		100.00000	12.74849			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.45097		100.00000	15.41354			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38800		100.00000	13.35557			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09205			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11414			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27920			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35888			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.70181		100.00000	8.68073			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.70181		100.00000	8.68073			0.00	0	0.00

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		91.25000	100.00000	91.02244				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.93902	2.11000	178.24299				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000		94.97696	8.27000	149.09991				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000		96.29002	8.27000	149.45382				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500		99.17984	8.65500	99.15689				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.22349				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.92132				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.91500		97.44031	7.91500	97.41975			1,583,000,000,000.00	200,000,000	3,486,700,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.20251				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.18643				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.21051				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29076				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.37097				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.59509				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.25672	100.00000	24.19796				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95888				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00639				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02675				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.03353				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11491				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.22332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.18909		100.00000	15.15229			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.18909		100.00000	15.15229			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00946			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01398			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01521			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.33000		101.13251		8.33000	101.10971			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01890			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02534			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.55407		100.00000	13.52087			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.55407		100.00000	13.52087			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.21093			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55020			0.00	0	300,000,000.00
BID06	On 30/06/2019	Spot Bond	8.61500		67.16664		8.61500	102.83714			25,845,000,000,000.00	3,000,000,000	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.51249			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.95372			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.50245			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.58173			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.49372			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.51845			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56333			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.74934			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.06218			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		54.77070		100.00000	66.47269			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.28170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31911			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
BTC002	On 17/03/2015	Spot Bond	100.00000		67.09559		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		21.34076		100.00000	21.28906			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02066			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.64072			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.53000		105.54197		7.53000	105.52039			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.43000		114.12066		9.43000	114.09209			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.65886			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28000		105.70178		9.28000	105.67573		2,784,000,000,000.00	300,000,000	770,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.51500		96.74801		12.51500	96.71556			0.00	0	2,000,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.35341			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.47500		101.75865		11.47500	101.72780			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75021			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.32000		103.43453		9.32000	103.40893		4,660,000,000,000.00	500,000,000	250,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.18666			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.91500		97.67310		11.91500	97.64239			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.67945			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.03625			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.86434			0.00	800,000,000	200,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.20500		95.95292		10.20500	95.92698			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10000		117.12254		10.10000	117.09101			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000		113.33490		9.95000	113.30484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.28000	112.55587		9.28000	112.52767			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.31179			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68000	100.21737		11.68000	100.18645			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86762			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49477			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.45446			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.56828			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.51024			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.40900			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87811			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.95427			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.04178			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05917			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04830			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10575			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82341			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91492			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84014			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.16723		10.11000	102.13985			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47962			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.49014		2.76000	119.47034			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	116.57239		3.14000	119.32334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194		On 31/08/2016	Spot Bond	8.25000	100.42522		8.25000	100.40280			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.79500	126.97608		2.79500	121.19397			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	124.56751		2.40000	118.89636			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.87943			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30555			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.27400			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.72000	103.22384		8.72000	103.19977			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43746			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41523			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23816			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25114			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.77000	103.34364		8.77000	103.31940			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.77000	103.34364		8.77000	103.31940			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.82000	102.11896		8.82000	102.09489			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91279			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90362			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36488			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36488			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.72138			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91171			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49767			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.52802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	100.64771		9.35000	100.62272			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.64771		9.35000	100.62272			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49718			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49847			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20628			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08916			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18514			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19019			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08916			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08916			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12550			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85398			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42305			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96775			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96775			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96775			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30861			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.24500	101.28956		9.24500	101.26469			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.99415			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90062			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31847			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31928			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35681			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.56678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59431			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55263			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.07893			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30662			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21616			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01402			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.91532			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21528			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88663			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05272			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81213			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.37844			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.89996			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81427			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77833			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.90671			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90002			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.90002			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.89656			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	101.29956			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	127.70051			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	123.89778			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	124.38641			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.82287			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.82500		96.44702		10.82500	96.41940			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.34500		93.10580		11.34500	93.07789			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80939			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.89870			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.80420			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19416			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.14313			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		103.33749		8.80500	103.35660			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.91095			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20625			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	121.01994			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.90690			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.90526			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	99.89892			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.91072			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87474			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87474			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.86721			0.00	2,897,500,000	2,200,000,000.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.90221			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.71945			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.82587			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.13136			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.88284			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82029			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87553			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.89774			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.92241			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.90197			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12016			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.80341			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76579			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.06230			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.42243			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.86720			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	101.07357			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18661			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.91882			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	98.26827		10.55000	99.88831			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.00500	101.57504		10.00500	103.18302			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.91144			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.09248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN365	On 20/03/2024	Spot Bond	12.14500	102.53471		12.14500	104.49821			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.13840			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.17500	104.39610		12.17500	104.29556			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.60500	104.16890		10.60500	104.08118			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.13840			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.16848			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.89235			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90078			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.89891			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89002			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.50500	101.75633		9.50500	101.66189			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.48761			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90165			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	99.94414		10.55000	99.94414			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.93225		11.00000	97.27006			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15437			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.90001			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17345			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.93500	100.47626		11.93500	100.18056			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.89038			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.22109			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.90494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.23496		7.01000	39.84675			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	156.99205			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	8.65500		99.17984		8.65500	138.28442			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000		33.92347		8.27000	149.09991			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000		34.34703		8.27000	149.45382			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.39918			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.33419			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.54710			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.54710			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.91169			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91770			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91657			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90931			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19416			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.91741			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.91313			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.91368			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.91314			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.55480			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.48284			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.54455		8.87000	103.55793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.73000	103.42342		8.73000	103.39928			13,095,000,000,000.00	1,500,000,000	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.11500	115.41252		10.11500	115.38140			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.46000	105.66553		8.46000	105.64161			25,380,000,000,000.00	3,000,000,000	3,000,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.70500	104.98598		9.70500	104.95895			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.78500	105.24901		9.78500	105.22154			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13500	98.43310		10.13500	98.40653			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000	99.13387		11.00000	99.10487			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000	91.93387		11.00000	91.90697			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49694			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.44936			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35622			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37051			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87161			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.48380			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02500	102.20454		11.02500	102.16849			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.41373		100.00000	11.38578			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.76323		100.00000	3.75135			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.69458		100.00000	13.65136			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.01368			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.05500	96.66297		8.05500	100.06414			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46972			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.41178			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25884			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	86.79238		100.00000	86.59332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18890			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.94181			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.23179			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.84106			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.11031			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.88306			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.91893			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.86831			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89836			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.27844			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70500		103.90270		8.70500	103.87851			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.50000		115.90970		7.50000	115.88638			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.41000		105.51631		8.41000	105.49270			841,000,000,000.00	100,000,000	1,550,000,000.00
DV23	On 27/02/2023	Spot Bond	9.03500		106.22628		9.03500	106.20077			9,035,000,000,000.00	1,000,000,000	9,384,400,000.00
DV24	On 18/02/2024	Spot Bond	8.98500		105.24317		8.98500	105.21805			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.58500		104.84063		9.58500	104.81396			5,751,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.16519			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.10579			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.90784			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39609			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	100.00000		48.89698		100.00000	48.67718			0.00	0	25,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.69919			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.00500	127.10320		8.00500	127.07609			32,020,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.92482			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.84185		0.20000	135.18997			800,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.01000	123.58954		2.01000	123.57155			0.00	0	4,908,000,000.00
EL29	On 19/11/2029	Spot Bond	2.02000	110.85676		2.02000	110.84060			0.00	0	3,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.81062		2.09500	109.79439			0.00	0	26,040,000,000.00
EL31	On 02/06/2031	Spot Bond	2.15000	102.00450		2.15000	101.98923			0.00	0	20,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.60500	105.69827		9.60500	105.67133			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500	106.25684		9.45500	106.22972			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000	103.74556		10.05000	103.71792			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.27500	94.98362		10.27500	98.11883			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.36000	106.80703		10.36000	105.89069			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.67435			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.43213			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12229			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75938			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.51732			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.57846			0.00	0	2,700,000,000.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	96.52196		100.00000	96.27574			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	54.61734		100.00000	54.44494			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	89.54854		100.00000	89.33635			0.00	0	0.00

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		76.51786	100.00000	76.36841				60,000,000,000,000.00	600,000,000	600,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.94797	3.00000	131.92514				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.45000		103.83591	11.45000	103.80450				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.41280				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.22074				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.85289				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89500		100.20288	9.89500	100.17645				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.62351				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.45446				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.72187				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	100.66716				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	100.70900				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.07571				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60105				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.62592				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.59606				0.00	0	1,200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.61679				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60864				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60025				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.06000		101.03957	7.06000	101.02030				144,024,000,000,000.00	20,400,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.79500		108.30432	7.79500	108.28170				182,403,000,000,000.00	23,400,000,000	11,650,986,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.53500	110.12101		8.53500	110.09600			149,992,031,358,000.00	17,573,758,800	6,218,749,200.00
ES26	On 02/04/2026	Spot Bond	8.92000	96.02848		8.92000	96.00559			187,141,600,000,000.00	20,980,000,000	9,319,100,000.00
ES33	On 15/09/2033	Spot Bond	9.57000	82.11646		9.57500	82.05794			1,415,977,200,000,000.00	47,960,000,000	33,668,600,000.00
ES42	On 25/04/2042	Spot Bond	9.66500	92.23508		9.66500	92.21130			583,766,000,000,000.00	60,400,000,000	26,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.65640			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.65291			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.50880			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.24642			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84107			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28165			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36868			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13521			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.52840		100.00000	11.50047			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.21957		100.00000	11.19239			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.74748			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.82124			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.96846			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.11525			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.31500	99.25636		9.31500	99.23167			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.15058			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15051			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.18451			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.58393			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.36270			0.00	0	0.00

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	100.36873			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.20500		101.56607		10.20500	101.94252			0.00	0	75,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.11500		105.84693		11.11500	105.81566			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.54690			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000		129.61834		2.21000	130.46820			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.56860		2.24000	274.36376			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000		103.08243		2.38000	109.55878			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000		102.59355		2.48000	159.52516			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		118.92899		2.29000	214.90184			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.70000		105.56956		7.70000	105.54752			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83300		62.66561		7.83300	62.03682			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46100		40.10616		9.46100	39.21660			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.80619		9.70000	37.90688			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		68.99811		100.00000	68.86792			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		75.76242		100.00000	75.61868			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.41526			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90115			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91498			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90625			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90001			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90471			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94588			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90165			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.98391	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.89542			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.87103			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.87486			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	14.80975	100.09221	14.77384			0.00	0	0.00

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	99.91073			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.49090			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90130			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88932			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.27352			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90828			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90724			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91567			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90657			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.87760			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90821			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.62674		13.22500	57.60614			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91346			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91335			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88124			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90942			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	94.46320		3.62500	97.71166			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.39301			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90548			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.63793			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80939			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91095		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91302		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.08099		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89815		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.78169		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.06951		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.25379		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88306		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90744		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88316		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91401		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90657		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90657		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00952		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.56342		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.65296		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.76587		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37242		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.90132		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.35769		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.74730		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33333		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33715		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.33216		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20353			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.33216			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19838			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.94573			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.85236		8.75000	101.01653			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.74221			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.01106		100.00000	8.97245			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.22631		100.00000	8.19107			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.05527			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.90791			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.90849			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.18587			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14717			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		116.44502		3.45000	120.21697			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.90678			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.90582			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.43000		107.51890		3.43000	120.37485			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.64000		99.99551		1.64000	127.85976			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45000		104.88070		3.45000	120.21697			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		102.01939		2.62000	125.77437			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		101.22279		2.69000	132.85363			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29109			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90745			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.01825			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89171			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89575			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90406			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90417			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.77184			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00745			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.57211	100.00000	9.54892				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.91790	100.00000	21.86422				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	65.26557	100.00000	65.06182				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.73800	100.00000	17.56290				0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.76000	148.38159	4.76000	148.34915				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.68423				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.54210				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.73362				0.00	0	711,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.18189				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.67263				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	98.99594				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.69845				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.44627	2.11800	100.25908				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000	100.23529	2.49000	131.39884				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.14288				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.62822	10.38000	101.59993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond	10.38000		101.62822		10.38000	101.59993			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.85649			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.18106			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000		97.70007		2.63000	106.05402			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		204.99361		2.60000	205.57679			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000		106.63928		2.60000	106.62205			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26918			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		204.11948		2.63000	204.70099			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.30166			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		108.56700		2.48000	108.54981			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69000		104.94608		2.69000	104.92888			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.42832			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	100.75288			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79500		103.03545		2.79500	102.99440			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		110.87981		2.75000	254.97560			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		123.81115		2.75000	264.20780			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.47321		2.25000	274.16015			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		121.82477		2.97000	259.96739			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.58000		101.50543		2.58000	127.30873			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.07706			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		131.35682		2.11000	127.32149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.28824			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.51822			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.94256			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000		105.90865		2.47000	105.89192			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.24903		104.97509	17.20491				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.05473		101.07593	21.00267				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.10254		100.44759	14.06786				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.60208		100.76967	19.55374				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.12000	116.13079		2.12000	116.11351				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000	97.15759		2.34000	109.96531				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.56188			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	96.88815		2.37000	109.66026				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.49752			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	126.58338		2.45000	342.24940				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.84497			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.47416			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	101.49343			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.93000	100.99999		6.93000	100.98144				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.83000	100.39433		7.83000	100.37303				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.15000	101.00425		8.15000	100.98196				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.35500	111.02273		8.35500	110.99790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond		8.89500	103.51171		8.89500	103.48723			0.00	0	820,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.10500	102.46175		9.10500	102.43682			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.67500	89.45832		9.67500	89.43498			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.71000	109.58299		9.71000	109.55461			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.05000	99.15072		10.05000	100.61355			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.42500	93.53213		10.42500	93.50632			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.30000	82.14798		10.30000	82.12544			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.93097			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.92832			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.92725			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.92454			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.92025			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.91704			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.90317			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	100.53117			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.55461			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.56013			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.57577			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.59926			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.61883			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.70483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.62195			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.84985			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13000	104.95556		9.13000	104.92997			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76475			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.33902			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	101.03687			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.05914			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.10215			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.15551			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.22956			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	100.21171			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49384			0.00	0	247,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27933			0.00	0	200,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20596			0.00	0	15,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.34957			0.00	0	99,700,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14665			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.60448			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86416			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.44837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.84936			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81688			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35631			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58295			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01236			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.90082			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.96865			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88728			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71745			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	101.21918			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	102.18411		7.47024	96.56447			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	101.27539			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47032	101.87427		8.47032	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	101.34764			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92053	101.94878		8.92053	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43591			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	101.30129			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44761			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50057			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89602			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.16000		102.41806		9.16000	102.39314			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15500		108.62436		8.15500	108.60076		14,679,000,000,000.00	1,800,000,000	939,200,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.03000		130.59145		2.03000	278.68208		39,382,000,000,000.00	19,400,000,000	9,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	2.05000		133.21262		2.05000	284.27550		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.52000		98.84654		9.52000	98.82157		63,022,400,000,000.00	6,620,000,000	4,209,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.44500		99.47219		9.44500	99.44725		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond	100.00000		62.92256		100.00000	62.77013			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.33551		100.00000	16.29594			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		96.65136		100.00000	96.40098			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.81770		100.00000	43.71156			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.36663		100.00000	22.31245			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.43481		100.00000	14.39984			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.19662		100.00000	65.03868			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000		116.39510		1.73000	116.37903		50,884,191,402,000.00	29,412,827,400	95,742,100,000.00	
I2038	On 31/01/2038	Spot Bond	1.89000		121.21320		1.87000	121.63978		113,160,912,732,000.00	59,873,498,800	06,609,165,400.00	
I2046	On 31/03/2046	Spot Bond	1.87000		123.90263		1.87000	123.88502		2,620,280,278,000.00	1,401,219,400	48,414,683,500.00	
I2050	On 31/12/2050	Spot Bond	1.93000		130.47877		1.93000	130.46006		50,055,691,016,000.00	25,935,591,200	44,605,834,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.55000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.59000	101.50239		7.59000	101.48203			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69492			0.00	1,200,000,000	300,000,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63955			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.32000	101.73778		8.32000	101.71486			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.03000	105.97090		8.03000	105.94786			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.14000	100.93341		8.14000	100.91152			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84574			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89456			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.46000	101.50350		1.46000	129.14971			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.18000	104.23076		2.18000	130.72826			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.76100			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.63938			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.15000	105.92206		8.15000	105.89895			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40314			0.00	4,000,000,000	2,000,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50693			0.00	100,000,000	50,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93903			0.00	0	200,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.74500	99.34586		8.74500	99.32263			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.77500	94.90819		8.77500	94.88605			0.00	0	16,400,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29373			0.00	0	500,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.23000	100.70406		8.23000	100.68188			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.24500	100.54444		9.24500	100.49685			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.93902			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.86467		7.90000	99.84365			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.52500	99.74295		8.52500	99.72032			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.03867			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67967			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.80000	102.39188		7.80000	102.37059			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.48500	103.43367		8.48500	103.41032			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.63500	104.68243		9.63500	104.65567			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.51738			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04806			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96496			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.00657			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00532		100.00000	0.00531			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17515			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.12620			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.85500	101.01991		8.85500	100.99600			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.08592		5.00000	102.07215			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.08592		5.00000	102.07215			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.67325		5.00000	100.65974			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.08592		5.00000	102.07215			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.05471		4.00000	100.04378			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	34.14565		100.00000	33.99008			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.95301		100.00000	33.79833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.95301	100.00000	33.79833				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.47819	9.20000	110.45104				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.75860				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.75860				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.72191				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.38415	100.00000	7.36606				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.61513				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.07000		100.04949	9.07000	100.02569				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.59176				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.32834	100.00000	9.30574				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		65.26557	100.00000	65.06182				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		96.73572	100.00000	96.48381				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.99943	100.00000	94.75648				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		98.41270	100.00000	97.63780				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		90.59711	100.00000	89.90553				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		85.80106	100.00000	85.20105				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.74000	100.00000	95.97827				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		91.93955	100.00000	91.70854				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA439	On 23/09/2014	Spot Bond	6.20000		99.93210		6.20000	99.86429			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.81350		6.20000	99.74585			62,000,000,000,000.00	10,000,000,000	5,000,000,000.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.69518		6.20000	99.62769			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.57035		6.30000	99.50195			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.45071		6.30000	99.38247			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.21228		6.30000	99.14437			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		99.07924		6.40000	99.01044			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.83885		6.40000	98.77038			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.59962		6.40000	98.53148			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.98734			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22393		103.82663		11.22393	103.27879			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22393		102.11441		11.22393	102.24290			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91019			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23230			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91240			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.99768		6.50000	102.97968			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.90274			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.42198			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.06042			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20469			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.90658			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.29549			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92736			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77794			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.66236			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55779			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55149			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11957			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.04329			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.50601			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.09585			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.11440			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37409			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.56890			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.13562			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.02750			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51432			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.32075			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33874			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.83000	103.74451		8.83000	103.72003			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.56251			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.60141			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.62738			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.08684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL10	On 20/05/2021	Spot Bond	9.40500	102.91173		9.40500	102.88603			18,810,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01316			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.63000	102.77098		8.63000	102.74739			20,712,000,000,000.00	2,400,000,000	1,195,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.45974			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.44197			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.90384			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58595			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.90901			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.77000	103.80893		8.77000	103.78459			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60932			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.24374			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.99263		3.27000	124.41194			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	139.94880		3.66000	139.92214			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.77621			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.55998			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.46637			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.14160			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.75532			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000	95.96099		3.73000	96.78038			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000	95.88100		3.73000	103.05746			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.17391			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.85865			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.36500	115.21686		10.36500	115.18523			7,338,420,000,000.00	708,000,000	454,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.46269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		3.76000	138.42170		3.76000	138.39496			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	94.51475		100.00000	94.27425			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	96.87500		100.00000	96.12404			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	93.25834		100.00000	92.57261			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	88.95613		100.00000	88.31152			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	84.60937		100.00000	84.02586			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.10921			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.52783			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond		6.20000	99.66142		6.20000	99.59398			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond		6.30000	99.53613		6.30000	99.46778			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond		6.40000	98.68492		6.40000	98.61666			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond		6.40000	98.56553		6.40000	98.49744			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.80305			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.63880			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.38444			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44717			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.55236			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.59950			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34935			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32084			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32984			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26685			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21115			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03436			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.98035			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.68119			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.43706			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.43271			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.59732			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26097			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.10137			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92350			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98185			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.62670			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.67042			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.67041			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.08500	108.68985		9.08500	102.37913			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	19.34367		100.00000	19.27094			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.10184		100.00000	12.04862			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.16075			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.27500	107.88830		9.27500	101.77446			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05496			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.70260			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.05813			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	88.53365		100.00000	88.32435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.05136			0.00	40,000,000,000	10,000,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		93.22308		100.00000	92.99117			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31471			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		35.15585		100.00000	35.07069			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.77659			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		85.20695		100.00000	85.01151			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		91.59976		100.00000	91.37579			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		78.56680		100.00000	78.40904			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		90.37222		100.00000	90.15446			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		81.60435		100.00000	81.42500			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.01448			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01688			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21994			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00032		100.00000	75.00032			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.38579			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.19769			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000		142.78490		8.65000	142.75205			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.14908			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.75486			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.99901			0.00	28,200,000,000	25,200,000,000.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37981			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	100.00000		15.76897		100.00000	15.69887		2,970,000,000,000,000.00	29,700,000,000	27,200,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99618				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73000	98.09352	8.73000	98.07074				0.00	0	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.88000	73.53407	8.88000	99.80247				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.34500	100.07755	9.34500	100.05272				0.00	0	24,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.04114				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.09000	103.52285	10.09000	103.49501			20,987,200,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04934				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.57015				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.60736				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.65180				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.19254				0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.63536				0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.41008				0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.80551				0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.58835				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.27011				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.27231				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	66.66668	100.00000	66.66667				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.69185			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39700			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36548			0.00	400,000,000	100,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.96790			0.00	0	200,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.48991			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.74993			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41194			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65867			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.69929			0.00	0	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11101			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13991			0.00	320,000,000	80,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73532			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.77380			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.79208			0.00	0	360,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	88.51488		100.00000	88.30611			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	26.02435		100.00000	25.96130			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.66500	105.21199		8.66500	105.18761			0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.55500	105.11002		8.55500	105.08596			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01683			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01232			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.23077			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.10668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.12898			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.24051			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.38063			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.44755			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.96500	105.07044		7.96500	105.04802			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.73500	104.03276		8.73500	104.00860			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.53000	104.52160		9.53000	104.49517			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.49500	103.02997		6.49500	103.01191		16,887,000,000,000.00		2,600,000,000	500,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92777			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.92509			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.54500	102.75101		9.54500	102.72467			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74000	100.80260		7.74000	100.78146			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.42296			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.89000	102.39452		8.89000	102.37019			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.01904			0.00	0	27,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.40500	104.63188		9.40500	103.18235		7,524,000,000,000.00		800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.72127		100.00000	13.68767			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77584			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59000	102.30395		8.59000	102.28044			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.69000	103.00466		7.69000	102.98355		29,837,200,000,000.00		3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.53000	105.77792		8.53000	105.75392			0.00	0	984,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.63969		100.89771	6.62347			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.72718		100.61875	6.71080			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.69783			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.70241			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.75946			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82573			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.64416		100.00000	0.64260			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.64416		100.00000	0.64260			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.00000	98.52514		9.00000	98.50158			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	99.88578		7.59000	99.86556			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.06500	102.06433		9.06500	102.03975			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.04038			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.85500	102.55305		8.85500	102.52890			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.59776			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.33500	102.45287		9.33500	102.42747			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.77084			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.05500	103.31364		9.05500	103.23827			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65220			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.83095			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26301			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.54367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92353			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.54458			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.63149			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.29000		103.17164		7.29000	103.15123			0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.29903			0.00	200,000,000	50,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.56500		111.55535		8.56500	111.52951			0.00	0	460,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500		35.38776		10.82500	35.37780			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.49000		105.25914		7.49000	105.23799			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51970			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.29925			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.02000		101.77193		8.02000	101.75019			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90610			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.04513			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.63438			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.56417			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38209			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.36771			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	91.90625			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32838			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	101.13229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.05509			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.21039			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68401			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.73458			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92159			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92588			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.27630			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92848			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92266			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.92271			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.94028			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.99500	102.28715		9.99500	103.90897			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.03000	101.06608		10.03000	102.75330			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91992			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95994			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.91007			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.90897			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.63000	101.84065		8.63000	101.81689			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.29670			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	102.24107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond	9.94500	104.69573		9.94500	107.91424			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	105.02969			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.25439			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98000	114.78849		11.98000	114.75221			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.41075			0.00	0	5,637,600,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82478			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	167.62932		2.26000	167.60374			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59500	104.84019		8.59500	104.81622			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14956			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22500	106.08644		9.22500	106.06015			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.54483			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.69001			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.51564			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.53393			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.52298			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42500	106.07335		9.42500	107.33255			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.53399			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.54488			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.53759			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.62500	106.06046		9.62500	106.03305			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.55956			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.55218			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.55583			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.69040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.64610			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.56677			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.42500	116.97465		8.42500	116.94828			8,425,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.14500	122.22081		9.14500	122.19112			43,896,000,000,000.00	4,800,000,000	2,200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.32627		2.15500	172.30046			36,204,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.72000	122.94420		9.72000	122.91232			56,764,800,000,000.00	5,840,000,000	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.03528			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.96569			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.58911			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.95121			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.45627			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.50317			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.62080			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.48247		100.00000	16.44255			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.86216		100.00000	42.75832			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.44000	105.06147		7.44000	105.04050			62,496,000,000,000.00	8,400,000,000	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.67546		100.00000	23.61810			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	66.43713		100.00000	66.27619			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74213			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.04719			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.19404			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.76644			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99050			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.13942			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.57121			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.50500		103.73191		9.50500	103.64891			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.98516			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.01340			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.02611			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05435			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17570			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.20390			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.06561			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000		41.05075		8.07000	41.04188			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond	6.59000		106.65928		6.59000	106.64017		5,240,254,810,819,000.00	95,182,824,100	0	97,092,499,900.00
R158P	On 15/09/2015	Spot Bond	6.72000		93.67252		6.72000	93.65541			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.82000		112.37759		6.82000	112.35677		5,212,934,000,362,000.00	64,359,824,100	0	41,993,836,700.00
R159P	On 15/09/2016	Spot Bond	6.65000		87.79955		6.65000	87.78368			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000		119.70104		8.25000	119.67460		7,123,597,600,000,000.00	87,708,800,000	0	84,511,173,800.00
R187P	On 21/12/2026	Spot Bond	7.99000		38.28735		7.99000	38.27915			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000		35.76509		7.91000	35.75751			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		284.60729		1.75000	284.56777		61,112,385,600,000.00	34,921,363,200	0	28,459,513,800.00
R201	On 21/12/2014	Spot Bond	5.98500		102.80724		5.98000	102.79195		664,217,625,771,000.00	10,980,388,600	0	69,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.80000		230.75355	1.80000	230.72120				235,227,813,480,000.00	30,682,118,600	51,277,095,400.00
R2023	On 28/02/2023	Spot Bond	7.93500		99.27648	7.93500	99.25514				3,595,753,185,000,000.00	53,151,000,000	08,520,548,000.00
R203	On 15/09/2017	Spot Bond	7.04000		103.30060	7.03000	103.30795				8,907,669,760,000,000.00	65,294,000,000	91,584,297,000.00
R2030	On 31/01/2030	Spot Bond	8.62500		95.80397	8.62500	95.78199				5,487,236,212,500,000.00	36,201,300,000	56,000,000,000.00
R2032	On 31/03/2032	Spot Bond	8.74000		99.34354	8.74000	99.49384				2,796,581,500,000,000.00	19,975,000,000	04,200,000,000.00
R2037	On 31/01/2037	Spot Bond	8.84000		97.84634	8.84000	97.82335				3,277,872,000,000,000.00	70,800,000,000	81,150,000,000.00
R204	On 21/12/2018	Spot Bond	7.32500		104.37872	7.31500	104.39478				7,868,585,713,352,500.00	74,209,653,700	09,596,585,900.00
R2044	On 31/01/2044	Spot Bond	8.90000		99.61537	8.90000	99.59180				1,672,710,500,000,000.00	87,945,000,000	82,545,000,000.00
R2048	On 28/02/2048	Spot Bond	8.89000		98.96141	8.89000	98.93764				6,203,797,600,000,000.00	97,840,000,000	47,694,759,600.00
R207	On 15/01/2020	Spot Bond	7.55000		99.99006	7.54500	99.99136				4,623,414,338,000,000.00	12,372,760,000	63,271,425,500.00
R208	On 31/03/2021	Spot Bond	7.70500		98.33921	7.70500	98.31890				7,191,516,527,927,000.00	33,357,109,400	39,608,400,000.00
R209	On 31/03/2036	Spot Bond	8.76000		78.80422	8.76500	78.74681				1,192,589,804,000,000.00	77,692,900,000	85,805,579,700.00
R210	On 31/03/2028	Spot Bond	1.76000		173.08381	1.76000	173.05971				382,408,928,000.00	217,277,800	35,953,935,000.00
R211	On 31/01/2017	Spot Bond	0.76000		131.25533	0.76000	131.24065				87,249,813,968,000.00	14,802,386,800	80,439,077,800.00
R212	On 31/01/2022	Spot Bond	1.62000		135.71067	1.61000	135.78291				158,346,728,442,000.00	97,744,894,100	73,170,628,500.00
R213	On 28/02/2031	Spot Bond	8.63000		86.17897	8.63500	86.11988				5,531,453,424,772,000.00	40,956,364,400	61,564,716,400.00
R214	On 28/02/2041	Spot Bond	8.84000		76.55059	8.84000	76.53230				1,492,666,536,000,000.00	00,075,400,000	17,973,900,000.00
R227C	On 15/03/2015	Spot Bond	6.88000		96.77139	6.88000	96.75374				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.72000		93.67252	6.72000	93.65541				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.64000		90.73196	6.64000	90.71559				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.65000		87.79955	6.65000	87.78368				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.98500		98.49796	5.98500	98.48205				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.79000		95.08934	6.79000	95.07200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.66000	92.11223	6.66000	92.09575	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.64000	89.17402	6.64000	89.15811	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.70000	86.19569	6.70000	86.18017	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.00500	82.72711	7.00500	82.71155	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.05500	79.80211	7.05500	79.78699	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.32000	76.34630	7.32000	76.33131	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.30000	73.71117	7.30000	73.69673	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.28000	71.18072	7.28000	71.16682	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.27000	68.71557	7.27000	68.70216	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.50500	65.44633	7.50500	65.43316	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.48500	63.15538	7.48500	63.14270	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.62500	60.32489	7.62500	60.31256	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.59500	58.23142	7.59500	58.21956	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.56500	56.22686	7.56500	56.21546	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.53500	54.30703	7.53500	54.29605	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.49500	52.51221	7.49500	52.50166	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.45500	50.79633	7.45500	50.78618	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.19000	45.70615	8.19000	45.69613	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.15000	44.08148	8.15000	44.07186	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.11000	42.53094	8.11000	42.52170	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.07000	41.05075	8.07000	41.04188	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	8.03000	39.63734	8.03000	39.62881	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	7.99000	38.28735	7.99000	38.27915	0.00	0	0.00				
R351C	On 21/06/2027	Spot Bond	7.95000	36.99760	7.95000	36.98972	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	7.91000	35.76509		7.91000	35.75751			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67750			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57640			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.68948			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.52062			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.02437		100.00000	16.98313			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.51387		100.00000	21.46117			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.94374			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14855			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63211			0.00	0	700,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87929			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.53889			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.26437			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98891			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.26720			0.00	0	150,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.90897			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18889			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35792			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19440			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.43243			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.21678			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.87779			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.46263			0.00	0	950,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.88102			0.00	0	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.04043			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.67930			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.68057			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.64422			0.00	0	2,698,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.15456			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.61936		12.35000	103.58563			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.35607		100.00000	14.32130			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43286			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.31477			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02051			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77923			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.68624		100.00000	3.67721			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.06051		100.00000	16.02160			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.99290		100.00000	36.90329			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.46484		100.00000	13.43222			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.63469		100.00000	23.57743			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.42617			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.99829			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.00500	108.81503		9.00500	108.78884			0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.18500	104.59084		9.18500	104.56519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.78500		88.62926		9.78500	106.26225			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.86770			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.02000		108.94336		8.02000	108.92009			34,486,000,000,000.00	4,300,000,000	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.54427			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.08000		104.45730		9.08000	104.43196			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.28904			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.36090			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.10152			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.26088			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.23832			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24000		104.62518		7.24000	104.60497			15,493,600,000,000.00	2,140,000,000	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.81500		102.46471		8.81500	102.44057			41,606,800,000,000.00	4,720,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05000		105.22950		8.05000	105.20656			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.31678		7.96000	105.29407			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84000		105.43333		7.84000	105.41093			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.43000		99.62234		8.43000	99.59963			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.98500		105.29253		7.98500	105.26975			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.18000		105.10362		8.18000	105.08034			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01101			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.87991			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.60568			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08000		102.08054		8.08000	102.05858			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.68955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.92207			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	103.83493			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.85500		109.05302		8.85500	109.02721			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.90000		104.46615		9.90000	104.43872			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.76380			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86694			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.73146			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.91739			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.41500		104.55353		8.41500	104.53012			420,750,000,000.00	50,000,000	1,940,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		13.82287		100.00000	13.79244			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.47500		104.83216		9.47500	104.80580			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23122			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.98500		101.21019		8.98500	101.18590			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.95000		97.21957		8.95000	97.19645			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.11830			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000		129.34618		9.90000	101.76844			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000		8.77915		100.00000	8.76617			7,800,000,000,000,000.00	78,000,000,000	46,500,000,000.00
SBS33	On 19/09/2019	Spot Bond	100.00000		1.73415		100.00000	1.73159			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00
SBS34	On 19/09/2024	Spot Bond	100.00000		7.20386		100.00000	0.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.40500		98.79741		9.40500	98.77274			0.00	0	110,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.87000		108.11821		7.87000	108.09554			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000		128.18758		2.28000	273.55039			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500		102.87626		1.40500	129.31250			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.30381			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.55407		100.00000	13.52087			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.95601		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.65717		2.03000	127.47735			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.99768		6.50000	102.97968			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.33605			0.00	0	2,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.64930			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.69822			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.06000		101.19032		9.06000	101.16583			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.97316			0.00	0	8,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.70512			0.00	0	200,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91532			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92935			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.46986		100.00000	14.43481			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.12714			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		58.30821		100.00000	58.12617			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.01928			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.58623	100.00000	25.52424				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		29.00084	100.00000	28.91030				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		21.79690	100.00000	21.72885				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.37000		102.25779	9.37000	102.18022				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.80694				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.88573				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.07000		103.62390	8.07000	103.60163			28,083,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.91500		99.51043	8.91500	100.09306			1,783,000,000,000.00	200,000,000	100,000,000.00	
SNT01	On 15/09/2017	Spot Bond	8.38000		99.75180	8.38000	99.72919			38,715,600,000,000.00	4,620,000,000	2,660,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.56680				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.82126				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.08698				0.00	0	10,000,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.05990				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.06151				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02546				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13000		104.59146	8.13000	104.56868				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.32200				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.56056				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.26732				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.25500		98.31004	9.25500	98.28574			25,914,000,000,000.00	2,800,000,000	1,460,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.37456				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.82929				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.16968				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.31300		90.83543	9.31300	90.81284				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		8.80500	93.12483		8.80500	93.10291			0.00	0	7,400,000,000.00
SSN006	On 21/12/2014	Spot Bond		7.22500	102.48830		7.22500	102.46838			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.80500	94.78780		8.80500	94.76561			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.21000	100.19352		8.21000	100.17126			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	108.15453		2.48000	108.54981			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.26500	101.01251		8.26500	100.99016			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.61586			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.85000	107.11813		9.85000	107.08999			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.31363			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.86500	77.27672		9.86500	77.25617			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.23284			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.91378			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.22947			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.44299			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.32428		0.00000	101.37866			0.00	6,000,000,000	3,500,000,000.00
SY1142	On 14/11/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.95144			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93173			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82120			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93150			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.84870			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86226			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.59544			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81061			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.72586			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81063			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.68933			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63770			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.57759			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.62014			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.58624			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81147			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.69443			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		2,000,000,000,000,000.00	20,000,000,000	10,900,000,000.00	
SY1169	On 22/10/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05000	104.95602		7.05000	104.93615		3,948,000,000,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.86000	105.19680		8.86000	105.17188			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	92.33658		100.00000	92.10689			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	39.33987		100.00000	39.24457			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14629			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.31529			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.49876			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.93049			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92676			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.38628			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.87838			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.68372			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.95649			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.07000		102.30150		8.07000	102.27951			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.21808			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.25162			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.32357		7.83000	101.30243			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.19963			0.00	322,773,066	53,795,500.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.24156			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26158			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.19963			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.24156			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.95489		7.16000	101.19227			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32367			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31697			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47766			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45591			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.11109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.03629			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19795			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25162			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.47359		8.73000	101.40293			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19293			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24156			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.78500	95.40111			8.78500	99.44649			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18285			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24156			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32703			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30859			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30190			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47432			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46762			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40906			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.99472			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.00137			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.96810			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.25606			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.73210			101.06155	6.71563			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.19293			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.30940			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.34377			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.41074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.11774			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56332			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23073			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24761			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.23073			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.24761			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.25606			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24761			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34044			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.34044			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34044			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47539			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50912			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46696			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.14037			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.18238			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.16557			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.49000	107.21036		7.49000	107.18883			0.00	0	7,408,400,000.00
TL20	On 22/02/2020	Spot Bond		9.49500	89.05803		9.49500	89.00554			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.87000	106.98563		7.87000	106.96319		673,672,000,000,000.00	85,600,000,000	66,057,750,000.00	
TN20	On 17/09/2020	Spot Bond		9.10500	106.39347		9.10500	106.36731		298,644,000,000,000.00	32,800,000,000	15,775,500,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.80271		100.00000	0.80021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.25500	113.35329		9.25500	113.32543			123,646,800,000,000.00	13,360,000,000	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000	100.18386		9.59000	100.15836			316,470,000,000,000.00	33,000,000,000	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.65000	97.55156		9.65000	97.52657			123,520,000,000,000.00	12,800,000,000	3,659,700,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64201			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.61739			0.00	3,000,000,000	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.69037			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.70792			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.70968			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.79603			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.97494			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.69814			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53779			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.39994			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.42984			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.24580			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.33234			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077		100.00000	9.68490			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.05962			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06319			0.00	320,000,000	80,000,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06517			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06556			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.07660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.10077			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.62438		100.00000	13.56447			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.77835			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.10416			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.89382			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.91866			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.31667			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.40730			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.86801			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.66470			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.42780			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.52365			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.19371			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.48248			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	95.20797			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.06579			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.52602			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.36815			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.05685			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.72402			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.44170			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		100.00000	50.19026		100.00000	100.00000			1,370,000,000,000,000.00	13,700,000,000	13,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.13776	100.00000	13.10594		0.00		0	0.00	
TWC04U	On 19/01/2015	Spot Bond	100.00000	84.95838	100.00000	84.58411		0.00		0	0.00	
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.00672		0.00		0	0.00	
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.98965		0.00		0	0.00	
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.95860		0.00		0	0.00	
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94299		0.00		0	0.00	
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.89013		0.00		0	0.00	
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.59980		0.00		0	0.00	
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52808		0.00		0	0.00	
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.49242		0.00		0	0.00	
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.06753		0.00		0	0.00	
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.54995		0.00		0	0.00	
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.97241		0.00		0	0.00	
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.49625		0.00		0	0.00	
UG21	On 02/03/2021	Spot Bond	9.10500	108.14862	9.10500	108.12202		0.00		0	0.00	
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.85264		0.00		0	0.00	
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.80845		0.00		0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.81175		0.00		0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.83829		0.00		0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.83947		0.00		0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.78916		0.00		0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.78333		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	7.21000	112.08144		7.21000	112.05986			144,200,000,000,000.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000	240.59487		1.25000	240.56476			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.91000	104.15547		6.91000	104.13624			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53000	106.28880		7.53000	106.26745			61,746,000,000,000.00	8,200,000,000	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.87000	107.12885		7.87000	107.10638			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.17000	106.48463		8.17000	106.46146			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24500	106.59028		8.24500	106.56687			41,225,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.54000	95.10499		6.54000	95.08836			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47000	93.34249		6.47000	93.32625			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.99500	98.83125		5.99500	98.81521			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54000	95.08836		6.54000	95.07174			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.26000	69.85850		7.26000	69.84496			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	47.14146		100.00000	47.05203			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.95257		100.00000	24.90523			0.00	0	0.00
Total for j-Bonds :										1.41e+017	0,745,533,466	'49 564 848 500.00
Grand Total:										1.41e+017	0,745,724,291	'49 568 035 525.00