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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2014

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 30/09/2014	Any day expiry		11.30070	11.30070		11.27570	11.27570		13.16	5,288,727.60	468	0.00
\$ / R	On 06/10/2014	Any day expiry		11.30620	11.30620		11.28300	11.28300		11.95	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	204.22270	0.20422	189.31550	0.18932	204.223	13.66	0.00	0	10,000.00
\$ / R	On 08/10/2014	Any day expiry		11.30990	11.30990		11.28660	11.28660		12.03	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	571.38000	0.57138	548.34590	0.54835	571.380	16.23	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry		11.31920	11.31920		11.29590	11.29590		11.24	45,221,600.00	4,000	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	177.66770	0.17767	166.64800	0.16665	177.668	11.81	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.33220	11.33220		11.30900	11.30900		10.95	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry		11.34520	11.34520		11.32200	11.32200		10.78	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	94.12630	0.09413	110.81390	0.11081	94.126	10.80	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	122.27660	0.12228	119.62520	0.11963	122.277	11.27	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	157.07660	0.15708	177.62520	0.17763	157.077	11.27	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.34890	11.34890		11.32570	11.32570		10.81	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	6.80590	0.00681	7.47710	0.00748	6.806	10.64	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	59.12330	0.05912	0.00000	0.00000	59.123	10.76	26,000.00	500	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	51.46880	0.05147	0.00000	0.00000	51.469	13.16	26,000.00	500	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.35170	0.00035	0.38840	0.00039	0.352	19.60	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry		11.36010	11.36010		11.33690	11.33690		11.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.02010	0.00102	1.24260	0.00124	1.020	14.52	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	36.95560	0.03696	37.29140	0.03729	36.956	14.21	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.36200	11.36200	11.33880	11.33880		11.04	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	617.88110	0.61788	597.58500	0.59758	617.881	10.15	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	245.77950	0.24578	238.24470	0.23824	245.780	10.70	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.37150	11.37150	11.34820	11.34820		10.98	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.37520	11.37520	11.35190	11.35190		11.00	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.39980	11.39980	11.37640	11.37640		11.15	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	19.47750	0.01948	24.04510	0.02405	19.478	10.41	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.44960	0.00145	1.59820	0.00160	1.450	17.70	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.40170	11.40170	11.42670	11.42670		11.18	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	90.55500	0.09056	0.00000	0.00000	90.555	10.72	43,000.00	500	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	83.05310	0.08305	0.00000	0.00000	83.053	13.35	43,000.00	500	500.00
\$ / R	On 28/11/2014	Any day expiry			11.40550	11.40550	11.38210	11.38210		11.16	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.43070	11.43070	11.40710	11.40710		11.17	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.43290	11.43290	11.40930	11.40930		11.17	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.43520	11.43520	11.41140	11.41140		11.18	707,930,361.60	61,908	1,008,150.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.51560	0.00052	0.58270	0.00058	0.516	17.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.01770	0.00102	1.10990	0.00111	1.018	16.32	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.01730	0.00202	2.12920	0.00213	2.017	14.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.48800	0.00249	2.60280	0.00260	2.488	14.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.21940	0.00322	3.33410	0.00333	3.219	13.65	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,339.21280	1.33921	1,315.52320	1.31552	1,339.213	13.17	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.01280	0.00401	4.12320	0.00412	4.013	13.17	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,141.74450	1.14174	1,118.18380	1.11818	1,141.744	12.29	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	7.36960	0.00737	7.75060	0.00775	7.370	12.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	7.59170	0.00759	8.01210	0.00801	7.592	12.11	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	7.82020	0.00782	8.28240	0.00828	7.820	12.08	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	8.29880	0.00830	8.84910	0.00885	8.299	12.01	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	8.80680	0.00881	9.45290	0.00945	8.807	11.94	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	9.91760	0.00992	10.78070	0.01078	9.918	11.80	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	10.21670	0.01022	11.13920	0.01114	10.217	11.77	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	11.50530	0.01151	12.69160	0.01269	11.505	11.63	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	11.85220	0.01185	13.11100	0.01311	11.852	11.59	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	12.57760	0.01258	13.98910	0.01399	12.578	11.53	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	13.74880	0.01375	15.41190	0.01541	13.749	11.42	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	15.94790	0.01595	18.09110	0.01809	15.948	11.25	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	17.43070	0.01743	19.90420	0.01990	17.431	11.14	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	21.44320	0.02144	24.81900	0.02482	21.443	10.90	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	728.63050	0.72863	708.65560	0.70866	728.631	10.80	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	719.33230	0.71933	699.51550	0.69952	719.332	10.76	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	682.35090	0.68235	663.21640	0.66322	682.351	10.63	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	663.99640	0.66400	645.23090	0.64523	663.996	10.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	29.65520	0.02966	34.88120	0.03488	29.655	10.52	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	30.53810	0.03054	35.96260	0.03596	30.538	10.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	610.03470	0.61003	592.50260	0.59250	610.035	10.40	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	576.61550	0.57662	560.01040	0.56001	576.616	10.45	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	46.92270	0.04692	54.85220	0.05485	46.923	10.50	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	48.87050	0.04887	57.05420	0.05705	48.871	10.51	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	50.87770	0.05088	59.31620	0.05932	50.878	10.53	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	497.01130	0.49701	482.97400	0.48297	497.011	10.60	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	61.81130	0.06181	71.57400	0.07157	61.811	10.60	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	452.20610	0.45221	439.83990	0.43984	452.206	10.68	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	444.96650	0.44497	432.88630	0.43289	444.967	10.70	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	430.69220	0.43069	419.18690	0.41919	430.692	10.73	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	88.45700	0.08846	101.04020	0.10104	88.457	10.74	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	389.51650	0.38952	379.75960	0.37976	389.517	10.82	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	357.13940	0.35714	348.84630	0.34885	357.139	10.89	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	121.93940	0.12194	137.44630	0.13745	121.939	10.89	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	326.55740	0.32656	319.71800	0.31972	326.557	10.96	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	276.08520	0.27609	271.76370	0.27176	276.085	11.09	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	245.68930	0.24569	242.93900	0.24294	245.689	11.18	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	271.47460	0.27147	293.97920	0.29398	271.475	11.62	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	171.08150	0.17108	170.96070	0.17096	171.082	12.10	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	165.34490	0.16534	165.39400	0.16539	165.345	12.19	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	162.55320	0.16255	162.68570	0.16269	162.553	12.24	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	135.05640	0.13506	135.90820	0.13591	135.056	12.72	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	128.48710	0.12849	129.48890	0.12949	128.487	12.85	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	112.67950	0.11268	113.99090	0.11399	112.680	13.20	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	97.52140	0.09752	99.06070	0.09906	97.521	13.60	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	90.33730	0.09034	91.92930	0.09193	90.337	13.83	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	655.13730	0.65514	680.52930	0.68053	655.137	13.83	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	88.97930	0.08898	90.57900	0.09058	88.979	13.88	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	77.83540	0.07784	79.47030	0.07947	77.835	14.30	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	59.57220	0.05957	61.13700	0.06114	59.572	15.19	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	58.77340	0.05877	60.33100	0.06033	58.773	15.23	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	23.03130	0.02303	23.92740	0.02393	23.031	17.98	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	21.33620	0.02134	22.18020	0.02218	21.336	18.19	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.11020	0.01711	17.81040	0.01781	17.110	18.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.70900	0.01671	17.39450	0.01739	16.709	18.89	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.44750	0.00045	0.49620	0.00050	0.448	19.49	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.44180	11.44180	11.41790	11.41790		11.14	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	29.76150	0.02976	34.77420	0.03477	29.762	10.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	105.62850	0.10563	0.00000	0.00000	105.629	10.78	50,000.00	500	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	96.73080	0.09673	0.00000	0.00000	96.731	13.73	50,000.00	500	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	9.27260	0.00927	9.65470	0.00965	9.273	20.30	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.45950	11.45950	11.43510	11.43510		11.30	5,025,680.00	440	440.00
\$ / R	On 28/01/2015	Any day expiry			11.53450	11.53450	11.50890	11.50890		11.55	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	50.68550	0.05069	56.58700	0.05659	50.686	10.78	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.05020	0.03205	32.85790	0.03286	32.050	22.22	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.59160	11.59160	11.56510	11.56510		11.89	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	62.97220	0.06297	68.66500	0.06867	62.972	10.94	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.42320	0.04842	48.97790	0.04898	48.423	22.64	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.59360	11.59360	11.56710	11.56710		11.89	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.59570	11.59570	11.56910	11.56910		11.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.63030	11.63030	11.60320	11.60320		11.86	3,082,029.50	265	117,964.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.29150	0.01929	19.46400	0.01946	19.292	12.66	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	26.70750	0.02671	28.01100	0.02801	26.708	11.90	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	37.24980	0.03725	39.96510	0.03997	37.250	11.36	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	62.78950	0.06279	67.76760	0.06777	62.789	11.05	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	68.25770	0.06826	73.70600	0.07371	68.258	10.99	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	85.42810	0.08543	92.31320	0.09231	85.428	10.85	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	208.54440	0.20854	223.32520	0.22333	208.544	11.29	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	483.50690	0.48351	473.39850	0.47340	483.507	11.48	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	387.01230	0.38701	381.12890	0.38113	387.012	11.86	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	302.17780	0.30218	298.63130	0.29863	302.178	12.71	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	262.00140	0.26200	259.45880	0.25946	262.001	13.22	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	155.00890	0.15501	154.28030	0.15428	155.009	15.28	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	111.22800	0.11123	110.89880	0.11090	111.228	16.68	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	63.76490	0.06376	63.77330	0.06377	63.765	20.82	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.65270	11.65270	11.62530	11.62530		12.01	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	74.25060	0.07425	79.36110	0.07936	74.251	11.05	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	67.75660	0.06776	71.27620	0.07128	67.757	23.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.71980	11.71980	11.69220	11.69220		12.18	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	84.54620	0.08455	89.67190	0.08967	84.546	11.16	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	92.70720	0.09271	92.32160	0.09232	92.707	24.40	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.78090	11.78090	11.75330	11.75330		12.33	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	92.65330	0.09265	97.38960	0.09739	92.653	11.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	102.82210	0.10282	102.53890	0.10254	102.822	24.50	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.81470	11.81470	11.78700	11.78700		12.45	26,417,669.20	2,236	17,438.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	86.21200	0.08621	90.19360	0.09019	86.212	11.34	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	89.34060	0.08934	93.49430	0.09349	89.341	11.33	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	155.20260	0.15520	162.81220	0.16281	155.203	11.15	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	160.14420	0.16014	167.99980	0.16800	160.144	11.14	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	269.44450	0.26944	281.57560	0.28158	269.445	11.54	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	227.32150	0.22732	224.40070	0.22440	227.322	15.90	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	200.69700	0.20070	198.34890	0.19835	200.697	16.47	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.84420	11.84420	11.81650	11.81650		12.45	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	100.88930	0.10089	105.33260	0.10533	100.889	11.33	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	101.48600	0.10149	101.37730	0.10138	101.486	24.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.91580	11.91580	11.88840	11.88840		12.80	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	108.66870	0.10867	113.55140	0.11355	108.669	11.43	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	112.34030	0.11234	110.73490	0.11073	112.340	24.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.97910	11.97910	11.95190	11.95190		12.97	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	114.86110	0.11486	120.10700	0.12011	114.861	11.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	118.60380	0.11860	115.39130	0.11539	118.604	24.08	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.01840	12.01840	11.99140	11.99140		13.11	2,523,864.00	210	1,680.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	86.72640	0.08673	91.81540	0.09182	86.726	11.86	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,509.62060	1.50962	1,487.77440	1.48777	1,509.621	11.80	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,178.41700	1.17842	1,159.06940	1.15907	1,178.417	11.54	3,869,921.43	3,284	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	623.02490	0.62302	613.83930	0.61384	623.025	13.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	474.39200	0.47439	466.87800	0.46688	474.392	14.41	1,557,903.33	3,284	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	362.16890	0.36217	355.58550	0.35559	362.169	15.85	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			12.04890	12.04890	12.02200	12.02200		13.24	0.00	0	0.00

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 28/09/2015	Any day expiry	10.80	Put	120.75040	0.12075	125.35720	0.12536	120.750	11.57	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	128.27430	0.12827	121.50390	0.12150	128.274	24.04	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	12.10750		12.10750		12.08060	12.08060		13.40	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	130.32230	0.13032	136.36100	0.13636	130.322	11.74	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	140.69900	0.14070	135.40660	0.13541	140.699	23.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	12.16120		12.16120		12.13440	12.13440		13.53	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	138.56600	0.13857	143.15250	0.14315	138.566	11.88	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	125.73700	0.12574	121.78210	0.12178	125.737	23.52	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.19190		12.19190		12.16520	12.16520		13.65	17,068,660.00	1,400	2,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,370.90720	1.37091	1,352.37870	1.35238	1,370.907	11.76	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry	12.21110		12.21110		12.18440	12.18440		13.64	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	145.45080	0.14545	151.18130	0.15118	145.451	11.98	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	116.50100	0.11650	112.70110	0.11270	116.501	23.28	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	11.43520		11.43520		11.41140	11.41140		11.18	1,555,187.20	136	1,375.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.63030		11.63030		11.60320	11.60320		11.86	232,606.00	20	90.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	55,049.81710	0.55050	53,773.73400	0.53774	55,049.817	11.25	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future	11.81470		11.81470		11.78700	11.78700		12.45	354,441.00	30	45.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future	12.01840		12.01840		11.99140	11.99140		13.11	180,276.00	15	15.00
£ / R	On 17/10/2014	Any day expiry	18.36720		18.36720		18.35030	18.35030		10.87	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	16.40430	0.01640	19.05570	0.01906	16.404	12.76	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.53370		18.53370		18.51610	18.51610		11.16	12,491,713.80	674	36,633.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	42.42930	0.04243	41.44830	0.04145	42.429	10.68	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	352.14570	0.35215	356.36790	0.35637	352.146	11.16	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	174.06850	0.17407	167.84160	0.16784	174.068	12.60	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	146.41500	0.14642	141.39130	0.14139	146.415	12.91	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry	18.67090		18.67090		18.65070	18.65070		11.61	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	271.96450	0.27196	271.71720	0.27172	271.965	11.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	396.70860	0.39671	398.49920	0.39850	396.709	11.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	463.86040	0.46386	466.75250	0.46675	463.860	11.59	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	68.97030	0.06897	65.97030	0.06597	68.970	15.61	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	40.82080	0.04082	39.01630	0.03902	40.821	16.49	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	40.19760	0.04020	38.42080	0.03842	40.198	16.51	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.83050		18.83050		18.80810	18.80810		11.96	0.00	0	1,872.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	547.52240	0.54752	531.05390	0.53105	547.522	12.32	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future	19.10650		19.10650		19.08420	19.08420		12.31	4,776,625.00	250	1,775.00
£ / R	On 14/09/2015	Foreign Exchange Future	19.41210		19.41210		19.39200	19.39200		12.97	0.00	0	15.00
¥ / R	On 12/12/2014	Foreign Exchange Future	0.10435		0.10435		0.10441	0.10441		10.70	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future	0.10624		0.10624		0.10629	0.10629		12.16	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry	14.33510		14.33510		14.36500	14.36500		10.84	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry	14.41000		14.41000		14.44000	14.44000		10.96	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.44930		14.44930		14.47890	14.47890		11.14	25,329,622.90	1,753	73,884.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	21.88050	0.02188	21.13230	0.02113	21.881	10.53	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	43.52760	0.04353	41.25000	0.04125	43.528	10.18	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	97.31560	0.09732	92.06160	0.09206	97.316	10.50	0.00	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	149.51040		0.14951		141.69370	0.14169	149.510	10.72	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	104.80890		0.10481		111.67700	0.11168	104.809	13.21	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	86.98770		0.08699		92.75680	0.09276	86.988	13.66	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	78.40010		0.07840		83.62440	0.08362	78.400	13.92	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	25.42290		0.02542		27.19400	0.02719	25.423	16.65	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.70710		14.70710		14.73320	14.73320		11.72	2,529,621.20	172	24,663.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	103.75720		0.10376		98.96860	0.09897	103.757	10.56	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	149.27800		0.14928		142.54310	0.14254	149.278	10.57	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	155.50050		0.15550		148.53820	0.14854	155.500	10.60	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	364.70810		0.36471		373.11700	0.37312	364.708	12.42	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	349.99460		0.34999		358.03730	0.35804	349.995	12.53	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	290.48230		0.29048		297.01960	0.29702	290.482	13.06	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	283.62260		0.28362		289.98690	0.28999	283.623	13.13	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	244.37780		0.24438		249.75420	0.24975	244.378	13.57	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.95540		14.95540		14.98150	14.98150		12.26	0.00	0	1,200.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.23900		15.23900		15.26660	15.26660		12.89	0.00	0	20.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.56700		509.56700		509.60700	509.60700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.54500		517.54500		517.58700	517.58700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			526.44800		526.44800		526.49400	526.49400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.00200		433.00200		434.12100	434.12100			0.00	0	3.00
AL37	On 05/02/2015	Index Future			439.78100		439.78100		440.91900	440.91900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			508.52600		508.52600		510.11800	510.11800			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			516.48700		516.48700		518.10500	518.10500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			464.19200		464.19200		464.76700	464.76700			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			471.45900		471.45900		472.04500	472.04500			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			479.56900		479.56900		480.16800	480.16800			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.94800		9.94800		9.89920	9.89920		9.17	3,531,540.00	355	9,968.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.69120		0.02169		26.52510	0.02653	21.691	9.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	99.23280		0.09923		115.78590	0.11579	99.233	9.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	123.05760		0.12306		105.21460	0.10521	123.058	9.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	14.82490		0.01482		12.26940	0.01227	14.825	11.42	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	12.59860		0.01260		10.46280	0.01046	12.599	11.53	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.04990		10.04990		9.99780	9.99780		10.86	0.00	0	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.14640		10.14640		10.09360	10.09360		11.71	0.00	0	2,600.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.25740		10.25740		10.20490	10.20490		12.17	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.21160		10.21160		10.20880	10.20880		9.61	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.36240		10.36240		10.35680	10.35680		10.33	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			63.65040		63.65040		-66.42540	-66.42540			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,186.09800	1,186.09800	1,147.26430	1,147.26430					0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,285.21270	1,285.21270	1,246.03670	1,246.03670					0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	125.94010	125.94010	-116.35850	-116.35850					0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	1,103.50140	1,103.50140	1,069.38030	1,069.38030					0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.97510	11.97510	12.00930	12.00930				11.97	0.00	0	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.19430	12.19430	12.22580	12.22580				12.45	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.84080	1.84080	1.83580	1.83580				11.47	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86060	1.86060	1.85390	1.85390				11.22	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	122.63719	122.63719	123.32806	123.32806					0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.57325	124.57325	125.27531	125.27531					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	9.70718	82.23541	9.70827	82.22744					0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.80320	83.52343	9.80429	83.51559					0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.88129	81.17212	9.88234	81.16467					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	462.85000	462.85000	463.52300	463.52300					0.00	0	414.00
GOVI	On 05/02/2015	GOVI	470.09600	470.09600	470.78100	470.78100					0.00	0	48.00
GOVI	On 07/05/2015	GOVI	478.18300	478.18300	478.88300	478.88300					0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.30866	117.30866	117.29145	117.29145					0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.00377	118.00377	117.98664	117.98664					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/11/2014	Bond Future		122.95633	122.95633		122.71386	122.71386			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.59607	123.59607		123.35016	123.35016			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		123.93217	123.93217		123.91359	123.91359			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.88848	125.88848		125.86982	125.86982			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		131.63505	131.63505		131.61511	131.61511			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.26474	132.26474		132.24500	132.24500			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		219.57300	219.57300		218.03200	218.03200			4,391,460.00	2	1,159.00
IGOV	On 05/02/2015	Index Future		223.03800	223.03800		221.47300	221.47300			0.00	0	10.00
IGOV	On 07/05/2015	Index Future		226.90100	226.90100		225.31100	225.31100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		592.95300	592.95300		593.05200	593.05200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		602.33700	602.33700		602.43900	602.43900			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.87377	144.87377		144.76656	144.76656			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.19000	93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.31000	93.69000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.43000	93.57000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.51000	93.49000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.61000	93.39000		6.63000	93.37000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.87000	93.13000		6.91000	93.09000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.08000	92.92000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.24000	92.76000		7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.39000	92.61000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.53000	92.47000		7.57000	92.43000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.68000	92.32000		7.71000	92.29000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.26360	1.26360		1.26880	1.26880			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.26450	1.26450		1.26980	1.26980			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		8.35776	120.20580		8.34336	120.32615		7.84	0.00	0	48,751.00
R186	On 06/11/2014	Bond Future	7.70	Call	33.36000	0.03336	43.69000	0.04369	33.360	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	69.88000	0.06988	87.72000	0.08772	69.880	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	244.19000	0.24419	285.92000	0.28592	244.190	7.75	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	8.30	Call	977.85000		0.97785		1,064.91000	1.06491	977.850	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,461.62000		1.46162		1,428.33000	1.42833	1,461.620	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	867.64000		0.86764		852.86000	0.85286	867.640	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	715.64000		0.71564		705.48000	0.70548	715.640	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	634.59000		0.63459		626.81000	0.62681	634.590	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	21.62000		0.02162		23.30000	0.02330	21.620	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.42870		116.79280		8.41373	116.91535		8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	655.69000		0.65569		719.65000	0.71965	655.690	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.48121		118.80603		8.46559	118.93146		8.12	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			287.75241		287.75241		287.28226	287.28226			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.27891		286.27891		285.80219	285.80219			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			233.29693		233.29693		232.75306	232.75306			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			233.78451		233.78451		233.23254	233.23254			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.16673		99.04577		8.10657	99.39866		6.46	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.24762		100.59701		8.18475	100.95577		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.30048		98.40288		8.23477	98.76845		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.32957		100.26650		8.26041	100.64171		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,022.72000		1.02272		1,048.22000	1.04822	1,022.720	6.94	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			7.22788		103.86784		7.16652	104.02576		2.24	0.00	0	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	27.49000		0.02749		51.30000	0.05130	27.490	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	76.29000		0.07629		123.31000	0.12331	76.290	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.33127		105.49466		7.26307	105.65537		2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,059.73000		1.05973		1,211.52000	1.21152	1,059.730	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.37163		103.14265		7.29511	103.30679		2.10	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			8.75680		95.92046		8.75256	95.95416			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.82728		93.41591		8.82286	93.45048			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/05/2015	Bond Future			8.88409		95.02714		8.87945	95.06292			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.97026		97.85966		8.98624	97.71248			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			9.03753		95.13502		9.05395	94.98588			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.09253		96.77610		9.10936	96.62500			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			7.55811		104.64929		7.48185	104.91747		3.25	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	46.71000		0.04671		36.36000	0.03636	46.710	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.65098		102.25350		7.56881	102.52621		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.70709		104.01581		7.61808	104.29388		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.71707		101.94437		7.61944	102.23053		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	502.82000		0.50282		500.51000	0.50051	502.820	3.39	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			9.03409		99.51840		9.03991	99.46035			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.09877		96.69457		9.10472	96.63601			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.15182		98.36253		9.15788	98.30352			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.02458		98.83560		9.03547	98.72432			19,767,120.00	200	29,770.00
R2048	On 05/02/2015	Bond Future			9.09053		100.38357		9.10171	100.27087			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.13937		97.67919		9.15080	97.56512			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			7.77949		100.10722		7.71897	100.35818		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.86631		98.03401		7.80199	98.28918		4.16	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.92695		99.72407		7.85833	99.98428		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	957.26000		0.95726		1,137.12000	1.13712	957.260	4.20	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.95193		97.96713		7.87790	98.23500		4.32	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	794.01000		0.79401		978.50000	0.97850	794.010	4.20	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.92744		94.95598		7.87222	95.21922		5.35	354,185,805.40	3,730	50,072.00
R208	On 06/11/2014	Bond Future	8.50	Put	37.44000		0.03744		31.66000	0.03166	37.440	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.00911		96.44321		7.95099	96.71087		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.06349		94.70295		8.00217	94.97583		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.08834		96.49688		8.02308	96.77748		5.31	0.00	0	0.00

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	On 06/08/2015	Bond Future	8.85	Put	750.99000		0.75099		773.95000	0.77395	750.990	5.58	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.88343		75.68563		8.88416	75.68006		12.10	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	226.41000		0.22641		255.60000	0.25560	226.410	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	716.78000		0.71678		761.67000	0.76167	716.780	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,427.23000		1.42723		1,481.25000	1.48125	1,427.230	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,650.28000		1.65028		1,704.31000	1.70431	1,650.280	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	1,891.93000		1.89193		1,943.09000	1.94309	1,891.930	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	276.14000		0.27614		316.60000	0.31660	276.140	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	80.63000		0.08063		100.51000	0.10051	80.630	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	52.14000		0.05214		67.14000	0.06714	52.140	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	5.44000		0.00544		7.45000	0.00745	5.440	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	3.89000		0.00389		5.28000	0.00528	3.890	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	2.67000		0.00267		3.70000	0.00370	2.670	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.94640		76.87105		8.94712	76.86562		11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.99508		75.04579		8.99576	75.04071		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.02957		76.46780		9.02998	76.46476		12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,386.84000		1.38684		1,566.48000	1.56648	1,386.840	13.49	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			172.76689		172.76689		172.74136	172.74136			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.49400		175.49400		175.46863	175.46863			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			132.44954		132.44954		132.37389	132.37389			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.93463		132.93463		132.85821	132.85821			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			136.89719		136.89719		136.87764	136.87764			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.29577		137.29577		137.27630	137.27630			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			8.75641		86.27687		8.75216	86.30938		10.48	0.00	0	28,658.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 05/02/2015			Bond Future	8.82612	87.62815		8.82170	87.66146		10.30	0.00	0	0.00
R213	On 07/05/2015			Bond Future	8.87632	85.59066		8.87169	85.62514		10.96	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	8.96885	76.48790		8.97971	76.40145		12.63	0.00	0	6,069.00
R214	On 06/11/2014	9.20	Call	Bond Future	2,338.27000	2.33827		2,332.63000	2.33263	2,338.270	12.82	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	Bond Future	28.56000	0.02856		40.72000	0.04072	28.560	13.39	0.00	0	2,500.00
R214	On 05/02/2015			Bond Future	9.03301	77.68589		9.04416	77.59823		12.43	0.00	0	0.00
R214	On 07/05/2015			Bond Future	9.08020	75.73055		9.09158	75.64191		13.28	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	21,562.89000	21,562.89000		21,558.05000	21,558.05000			0.00	0	0.00
TRY / R	On 12/12/2014			Foreign Exchange Future	4.92710	4.92710		4.91610	4.91610		6.27	0.00	0	0.00
TRY / R	On 16/03/2015			Foreign Exchange Future	4.89450	4.89450		4.88050	4.88050		8.05	0.00	0	0.00

Total for Derivatives : **1,247,550,435.16** **87,832** **3 446 693.00**

i-Bonds

AA02	On 28/03/2016			Spot Bond	0.00000	100.00000		0.00000	100.00412			0.00	0	0.00
AA03	On 11/05/2015			Spot Bond	7.14000	105.36835		7.14000	105.34827			0.00	0	0.00
AA04	On 22/03/2017			Spot Bond	0.00000	100.00000		0.00000	100.16254			0.00	0	0.00
AA05	On 22/03/2019			Spot Bond	8.63000	102.60862		8.63000	102.58467			12,082,000,000,000.00	1,400,000,000	700,000,000.00
AA06	On 15/04/2021			Spot Bond	0.00000	100.00000		0.00000	101.57954			0.00	0	0.00
AA07	On 15/04/2021			Spot Bond	9.30500	105.31785		9.30500	105.29168			0.00	0	0.00
AB010	On 21/11/2022			Spot Bond	0.00000	100.00000		0.00000	100.83806			0.00	0	0.00
AB011	On 21/11/2023			Spot Bond	0.00000	100.00000		0.00000	100.93080			0.00	0	700,000,000.00
AB013	On 21/11/2018			Spot Bond	9.49500	98.99927		9.49500	98.97432			0.00	0	0.00
AB06	On 27/03/2015			Spot Bond	7.26000	100.55003		7.26000	100.53071			0.00	0	120,000,000.00
AB08	On 03/05/2017			Spot Bond	0.00000	100.00000		0.00000	101.86934			0.00	0	0.00
AB09	On 03/05/2017			Spot Bond	8.92000	107.33653		8.92000	107.31109			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.39000	127.26239		2.39000	271.96941			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32823			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92240			0.00	0	2,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31343			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.32561			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.33358			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.65955			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.64773			0.00	0	750,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.12686			0.00	0	750,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.09000	129.01166		3.09000	128.18874			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.10000	118.09990		4.10000	117.34337			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.85000	104.96319		4.85000	104.28880			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	85.17621		100.00000	84.98041			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13000	172.05771		2.13000	170.96460			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.82124		2.76000	162.76598			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.65655		2.17000	173.60038			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.14664		1.82000	183.08914			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.11625	77.15615		8.11625	77.13966			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.11625	77.15615		8.11625	77.13966			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21815			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.66973			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.55261			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	7.35500	102.73949		7.35500	102.71911			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05922			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.43000	106.13205		7.43000	106.11067			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63130			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000	94.24780		2.68000	106.82581			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.27527		2.49000	157.70382			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000	117.17277		2.40000	212.03505			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	9.68000	89.59253		9.68000	89.73607			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.33465			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.35500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.15227		9.63000	108.13360			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	9.71500		108.49733		9.71500	108.46921			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.01000		89.12643		9.01000	89.10486			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	9.81000		107.80317		9.81000	107.77496			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	100.46176			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.35100			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.27000		105.18371		8.27000	105.16016			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.01500		101.86093		9.01500	101.83638			9,015,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.09000		104.16082		7.09000	104.14111			219,092,344,000,000.00	30,901,600,000	15,450,800,000.00
ABS6	On 01/06/2020	Spot Bond	9.01000		99.22696		9.01000	99.20307			9,010,000,000,000.00	1,000,000,000	11,220,966,600.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.91000	92.85232		9.91000	92.82751			28,937,200,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.09000	102.13192		8.09000	102.10954			0.00	0	1,250,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.20000	217.75824		2.20000	275.81020			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.29000	127.10932		1.29000	129.90542			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	128.99730		2.12000	131.54614			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00495		100.00000	0.00493			1,742,642,330,000,000.00	17,426,423,300	17,426,423,300.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	56.78448		100.00000	56.64692			168,888,886,600,000.00	1,688,888,866	855,555,533.00
ACL028	On 15/09/2015	Spot Bond	11.59000	102.32758		11.59000	102.29575			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18045			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.67563		100.00000	5.66173			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20951			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62116			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.82939		100.00000	33.74654			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.15138			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.51622		11.00000	65.49749			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.65081		100.00000	21.59779			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23896			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26128			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22900			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23573			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41113				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41113				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41941				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41941				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40283				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.71514				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.40769				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13024				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.23172				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.23822				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.24086				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.23549				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.22363				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.47000	102.51482	9.47000	102.48847				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.47389				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.13402				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	85.57754				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.03223				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.03701				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.22892				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.23902				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66357				0.00	0	0.00

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	101.23907				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.98623				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.92586				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.95396				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	98.93157				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.63254				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.22974				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.41819				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20407				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19946				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20841				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22510				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21564				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20489				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20787				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.35894	10.23000	100.33128				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21067				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.20624				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	115.80563				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.57000	103.63985	9.57000	103.61338				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22422				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.73581	1.75000	115.77740				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.43346				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21756			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22416			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21094			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.71402			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.10259			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98773			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20857			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33919			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22284			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21943			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23072			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23421			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71713			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96201			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.23510			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.23510			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24526			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24849			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.34796			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24526			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.61389			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23472			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.29633			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.19735			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20379			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.83091			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20883			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.60959			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21756			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20592			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20565			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.22652			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12221			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40633			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36376			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.27671			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.44094		100.00000	14.39536			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83780			0.00	0	5,600,000,000.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92229			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97852			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.55374			0.00	0	3,100,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.70933			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.91669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.50547			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.05500	100.89848		8.05500	100.87672			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.94119			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.26069			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.47000	100.81961		8.47000	100.79651			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.44000	117.93003		9.44000	117.90031			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.54000	105.14149		7.54000	105.12000			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	96.37199		100.00000	96.12425			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.42000	102.10681		9.42000	102.08127			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.52169		100.00000	16.48512			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000	102.49166		10.12000	102.46417			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	164.64602		2.74000	163.59730			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57880			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44054			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46495			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.51088			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12710			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	100.36671			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97822			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23094			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.21094				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13138				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.55594				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	103.69000				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	100.50348				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.65997				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000	128.82822	2.65000	292.88926				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.13312				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	104.56433				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.48702				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	98.46899				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	93.87087				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.40094				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.19238				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18973				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.06491				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04000	102.55420	9.04000	102.52929				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.82215				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.34215				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.65487			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.12479			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.81705			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.58500		102.99463		9.58500	102.96829		19,170,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.67000		103.80259		7.67000	103.78113			0.00	0	166,900,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		42.15500		100.00000	41.96962			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.79500		99.97865		7.79500	100.00000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.87000		102.78976		8.87000	102.76526			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.24516		101.59384		11.24516	101.14933			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.20372		100.28642		11.20372	100.22340			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24377		100.23694		11.24377	100.18447			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05555			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28454		100.17768		11.28454	100.11422			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.08453		99.28774		12.08453	99.25255			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05694			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05694			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05701			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.49516		99.52868		11.49516	99.65495			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.42082		100.83888		11.42082	100.12712			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.20372		100.28642		11.20372	100.22340			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.34721		100.37799		11.34721	100.23428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		10.54390	96.06423		10.54390	99.88263			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05397			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05652			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05652			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.01408	98.90547		11.01408	99.35620			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.64500	98.80228		11.64500	98.77147			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05495			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.57000	73.14471		11.57000	96.69131			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04899			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.23231		9.28000	100.04987			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.05574			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.44000	70.12295		11.44000	98.95772			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05418			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05547			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05547			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88159			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.05355			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05260			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05365			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05109			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.05269			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03815			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		100.00000	49.61445		100.00000	44.83793			0.00	0	13,000,000,000.00
BAYB02	On 31/03/2016	Spot Bond		14.24516	101.58616		14.24516	101.15074			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.48964	99.88128		15.48964	99.83666			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.37150	99.84689		14.37150	99.89875			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.07227			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.07227			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.07227			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.07483			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.06326			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.11243		100.00000	21.07237			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.82650		100.00000	18.78088			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.13423		100.00000	17.09272			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.57668		100.00000	10.55106			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.57668		100.00000	10.55106			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.78771		100.00000	12.75673			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.08033		100.00000	11.05349			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35523			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39213			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90931			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.20247		100.00000	7.18483			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.20247		100.00000	7.18483			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		104.06320		2.10000	177.63686			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32500		94.85316		8.32500	148.49675			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32500		96.17231		8.32500	148.85935			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		99.04411		8.71500	99.02103			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.53750			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.04000		97.36203		8.04000	97.34083			1,608,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.47579			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48181			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51169			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61128			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.71084			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.98918			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.09454		100.00000	25.03375			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.23755			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.29854			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.32467			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.33338			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.57713			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.34171			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.36694			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37382			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.42000		101.25528		8.42000	101.23221			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39444			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43094			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.02746		100.00000	13.99310			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.02746		100.00000	13.99310			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.48931			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.03695			0.00	240,000,000	120,000,000.00
BID06	On 30/06/2019	Spot Bond	8.74000		66.93226		8.74000	102.68943		52,440,000,000,000.00	6,000,000,000	1,500,000,000.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.75625			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.70083			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76002			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.87942			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.74975			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.78703			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85471			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.13557			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.60378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		56.68361		100.00000	56.54479			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.62008			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66714			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68985			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.92331			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		24.90594		100.00000	24.84561			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.31078			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.94590			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.61500		105.83757		7.61500	105.81564			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.52000		114.34546		9.52000	114.31656			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.78286			0.00	0	8,600,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.47000		105.78861		9.47000	105.76202			0.00	0	1,620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.64000		96.83414		12.64000	96.80136			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.76153			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.60000		101.77429		11.60000	101.74311			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05255			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.46000		103.47393		9.46000	103.44794			0.00	0	2,000,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.60481			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.04000		97.66084		12.04000	97.62981			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.95883			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.49398			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15702			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.33500		95.79940		10.33500	95.77317			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16000		117.19073		10.16000	117.15900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	10.01000	113.36434	10.01000	113.33409				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000	112.52331	9.34000	112.49494				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.75045				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.77000	100.53370	11.77000	100.50194				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22480				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.82091				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.85840				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.96227				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23020				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	103.13707				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.75102				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04502				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.04657				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.04881				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57950				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.56329				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.64892				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15811				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.22902				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11159				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.55129	10.11000	102.52381				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92115				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.80919	2.76000	119.04605				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	116.90107	3.14000	118.91728				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.73970	8.25000	100.71720				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	127.12146	2.82000	120.57979				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.88511	2.40000	118.45985				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31874				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.81263				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.78926				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.79000	103.43359	8.79000	103.40927				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.81708				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.81856				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.54695				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56224				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.84000	103.55516	8.84000	103.53068				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.84000	103.55516	8.84000	103.53068				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.89000	102.32057	8.89000	102.29624				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23441				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.25756				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.63644				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.63644				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.01472				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.23766				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.79094				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.83921				0.00	0	0.00

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	100.99822		9.35000	100.97314			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000	100.99822		9.35000	100.97314			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	100.79059			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	100.79265			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.52776			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.34557			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.43461			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.43930			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.34557			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.34557			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.38580			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.13176			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.70684			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.24393			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.24393			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	101.24393			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.59587			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond			9.37000	101.18822		9.37000	101.16263			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond			0.00000	100.00000		0.00000	102.28905			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.26545			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.61526			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.61419			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.65220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.86291		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.94487		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84478		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.37513		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60094		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48586		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22484		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20830		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.51672		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.19026		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38489		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14726		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.67773		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04555		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.14565		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91492		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.24976		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04560		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04560		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04843		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.09351		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.62347		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.71696		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.65908		0.00		0	0.00	

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	128.83723			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.70013			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.33907			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.16171			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.96000	94.91937		10.96000	96.12548			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.48000	92.74452		11.48000	92.78943			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04633			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.24842			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.13540			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50832			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48725			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.85843		8.80500	103.69598			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52351			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.01301			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22866			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23261			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.24789			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23986			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33122			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33122			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	76.82867			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04633				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.15995				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.29911				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45232				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.28644				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04659				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32921				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.27193				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.21015				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.24052				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43802				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.10787				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04528				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.35916				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.71433				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.31474				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	101.39076				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49882				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.19981				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.24854	10.55000	100.28441				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.14000	102.69415	10.14000	102.74377				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21360				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.46640				0.00	0	0.00

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	12.28000	104.14620		12.28000	104.20546			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.52771			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.31000	104.13639		12.31000	104.03502			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.74000	103.86514		10.74000	103.77660			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.52771			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.49961			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.26366			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.24341			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.24789			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04827			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.63500	101.50590		9.63500	101.42677			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05684			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24131			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.36989		10.55000	100.34139			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.38529		11.00000	97.68911			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44202			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.24526			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47037			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.07000	100.22076		12.07000	100.12348			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.26838			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.57349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.23340			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,100,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.33850		7.01000	39.95044			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.94997			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	8.71000	99.08213		8.71000	138.36246			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32500	33.79337		8.32500	148.49675			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32500	34.21802		8.32500	148.85935			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.66722			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.60452			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.82588			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.82588			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.23707			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22201			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22503			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22284			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50832			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20327			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21359			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.21359			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.89665			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.82343			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.89940		8.87000	103.78962			0.00	0	0.00

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	8.82000	103.48319		8.82000	103.45880			13,230,000,000,000.00	1,500,000,000	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.27500	114.87269		10.27500	114.84125			0.00	0	6,784,410,800.00
COJ06	On 09/12/2015	Spot Bond	8.47000	105.98970		8.47000	105.96568			0.00	0	2,202,115,700.00
COJ07	On 23/03/2021	Spot Bond	9.84500	104.68962		9.84500	104.66183			0.00	0	7,821,614,000.00
COJG01	On 09/06/2024	Spot Bond	9.92000	104.79238		9.92000	104.76466			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.27000	93.52648		10.27000	93.50089			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000	94.04223		11.06000	94.01457			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000	91.92650		11.06000	91.89947			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78013			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75327			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65457			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64134			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.11088			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77413			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.19005			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.15500	98.94812		11.15500	101.88048			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.81236		100.00000	11.78344			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.93353		100.00000	3.92111			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.31430		100.00000	14.26912			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.27796			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.14500	97.98101		8.14500	96.70382			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.71358			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.65722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50356			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	89.67859		100.00000	89.46609			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48404			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.20321			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.49710			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10867			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.59318			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28591			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.41452			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.32111			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24921			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.97144			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.83500	103.58744		8.83500	103.56297			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.57000	116.11801		7.57000	116.09443			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.54500	105.26193		8.54500	105.23800			0.00	0	1,531,395,300.00
DV23	On 27/02/2023	Spot Bond	9.18500	105.68724		9.18500	105.66145		22,044,000,000,000.00	2,400,000,000	2,400,000,000	18,181,658,500.00
DV24	On 18/02/2024	Spot Bond	9.12000	104.73229		9.12000	104.70691		5,472,000,000,000.00	600,000,000	600,000,000	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.67000	104.54282		9.67000	104.51600		5,802,000,000,000.00	600,000,000	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42318			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35350			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.16356			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05446			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29759			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.96385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26799			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	100.00000	12.83283		100.00000	5.90516			0.00	0	44,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.14000	126.76996		8.14000	126.74247			32,560,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.45481			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	102.84972		0.20000	134.57972			480,000,000,000.00	2,400,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.32068		2.00000	123.23854			10,250,000,000,000.00	5,000,000,000	5,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.01000	111.26613		2.01000	110.55963			10,050,000,000,000.00	5,000,000,000	5,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.14899		2.09000	109.44935			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.15000	102.25386		2.15000	101.60417			26,875,000,000,000.00	12,500,000,000	12,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.73500	105.49355		9.73500	105.46631			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.58500	105.99949		9.58500	105.97208			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000	103.77027		10.11000	103.74246			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.29500	95.21015		10.29500	98.43873			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.44500	106.58107		10.44500	105.91693			0.00	0	4,676,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96158			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.72647			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41008			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02283			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77405			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.83404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000	100.10633		100.00000	99.84150			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.08892		100.00000	56.90873			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	92.62883		100.00000	92.40181			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	78.67329		100.00000	78.51531			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.31389		3.00000	131.47013			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.45000	104.27668		11.45000	104.24514			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.74135			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.56197			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.08095			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.02000	95.89841		10.02000	95.87278			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.91698			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.76390			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05360			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	100.97405			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	101.03500			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.35146			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88142			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.91772			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87416			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.90441			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88877			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.06000	101.30956		7.06000	101.29024			2,824,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.92000	108.23110		7.92000	108.20814			88,704,000,000,000.00	11,200,000,000	5,356,484,900.00
ES23	On 25/01/2023	Spot Bond	8.67000	109.63983		8.67000	109.61455			157,802,550,354,000.00	18,200,986,200	5,283,711,500.00
ES26	On 02/04/2026	Spot Bond	9.00000	91.88725		9.00000	91.86503			80,820,000,000,000.00	8,980,000,000	11,083,506,100.00
ES33	On 15/09/2033	Spot Bond	9.66500	81.70961		9.66500	81.68831			1,366,244,400,000,000.00	41,360,000,000	28,931,553,300.00
ES42	On 25/04/2042	Spot Bond	9.77500	91.62474		9.77500	91.60085			590,410,000,000,000.00	60,400,000,000	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.95744			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.96382			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.80856			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.54442			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.12547			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89419			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.61447			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40562			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.92659		100.00000	11.89770			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.60710		100.00000	11.57898			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.35766			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.77932			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.39885			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.42626			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.44000	99.18312		9.44000	99.15812			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41549			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.49777			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.89551			0.00	120,000,000	60,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.68580			0.00	80,000,000	40,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.69714			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.33500		101.09206		10.33500	101.71955			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.24000		105.86702		11.24000	105.83539			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.90190			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		129.85189		2.22000	130.68060			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000		128.77325		2.23000	275.19942			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.15260		2.40000	109.61433			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		101.50521		2.47000	158.06195			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		119.03262		2.29000	215.40127			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.70000		105.87847		7.70000	105.85638			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82300		62.88304		7.82300	62.25835			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45900		40.25286		9.45900	39.36417			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.94423		9.70000	38.05228			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		70.87379		100.00000	70.73643			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		73.32107		100.00000	73.18554			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.80787			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26410			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22908			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25118			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.26927		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.26927		7.47000	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
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24526			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23393			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31812			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24131			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.21636		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25631			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31460			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30549			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.94648		100.09221	16.90494			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21941			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.71684			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29349			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.93337			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24569			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24842			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22714			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22945			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29897			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22549			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.91584		13.22500	57.89514			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21280			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21306			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31533			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22258			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	94.66007		3.63500	97.89830			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.66743			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23208			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.96728			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.27979			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.21386			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.45107			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24973			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08274			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.43573			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.60859			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28591			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22734			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27865			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21147			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22945			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22945			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34176			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.03353			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64934			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.24210			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63694			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.01614			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61757			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.64952			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49186			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.64952			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48555			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.26530			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.37570		8.75000	101.34972			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.05677			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.88826		100.00000	10.85389			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.94003		100.00000	9.90866			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.45601			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24646			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24515			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51324			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46716			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		116.52666		3.46000	120.46960			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24945			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.25187			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.59127		3.44000	120.62690			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		104.95145		3.46000	120.46960			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.61000		102.14312		2.61000	126.10993			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.68000		101.34496		2.68000	133.20878			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65044			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21822			0.00	0	0.00

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	100.24787			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.32979			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28765			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27745			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23551			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23525			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.51921			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33027			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.36792		100.00000	9.34498			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.68340		100.00000	22.62785			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		66.22216		100.00000	66.01541			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.69621		100.00000	16.64352			0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.75000		148.89490		4.75000	147.93869			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.17734			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.81328			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.75844			0.00	34,400,000,000	12,100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.33985			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00058			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.04082			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.77721			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.47959		2.11800	100.50003			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000		100.46133		2.49000	131.71352			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.42782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000	102.02520	10.38000	101.99679				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.02520	10.38000	101.99679				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	101.10545				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.52922				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000	97.95616	2.63000	106.31358				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000	205.46232	2.60000	206.07870				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000	106.91758	2.60000	106.88180				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.98416				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000	204.58773	2.63000	205.20308				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.67715				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	108.74527	2.49000	108.70920				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69000	105.22354	2.69000	105.18805				0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10725				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	101.00888				0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79500	103.44603	2.79500	103.25287				0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000	111.28854	2.75000	255.61260				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.74000	124.03142	2.74000	265.06206				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000	128.67819	2.24000	274.99620				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96000	122.05132	2.96000	260.82894				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000	101.53770	2.59000	127.53401				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.37855				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	131.58848	2.12000	126.75458				0.00	0	0.00

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	101.60823			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89849			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.24662			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000		106.17986		2.47000	105.50436			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.87868		104.97509	17.83295			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.79730		101.07593	21.74340			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.59709		100.44759	14.56120			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.29150		100.76967	20.24146			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		116.41337		2.12000	115.67381			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		97.15400		2.35000	110.12083			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.57722			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.88568		2.38000	109.81661			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.83377			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		126.79465		2.44000	343.31826			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.14194			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.77991			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	101.79987			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.84000		101.29971		6.84000	101.28129			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.91000		100.55063		7.91000	100.52908			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.34000		100.82587		8.34000	100.80311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.57000	110.70193		8.57000	110.67655			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.14000	102.86812		9.14000	102.84314			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.35500	97.31831		9.35500	97.29386			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.91000	88.56041		9.91000	88.53675			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.87000	108.92152		9.87000	108.89285			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.18000	96.96894		10.18000	95.37528			0.00	0	1,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.62000	92.47775		10.62000	92.45175			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41000	81.64774		10.41000	81.62511			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.18852			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.19532			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.19802			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.20474			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.21553			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.22362			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.25861			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	100.79363			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.82852			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.83672			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.86000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.89496			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.92408			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.05208			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.92185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21753			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.22000	100.38192		9.22000	100.35720			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	101.00268			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.57629			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	101.31580			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34389			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39816			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46550			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55897			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	100.50905			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.76405			0.00	100,000,000	90,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.57532			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53011			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.60978			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.44194			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.91361			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14628			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	100.71266			0.00	0	0.00

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	100.11130			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10580			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.71401			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.85867			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.35779			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.19130			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.26276			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12616			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95660			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	101.52254			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.74502	102.32656		7.74502	96.36660			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	101.59229			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.74442	102.05523		8.74442	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	101.68195			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.19433	102.14754		9.19433	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.79151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.61169			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.78043			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.84504			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20549			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.25000	102.57775		9.25000	102.55255			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.31000	108.21846		8.31000	108.19452			13,960,800,000,000.00	1,680,000,000	3,890,745,000.00
HWAY23	On 07/12/2023	Spot Bond	2.02000	130.78924		2.02000	279.50935			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.04000	133.42422		2.04000	285.14040			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.61000	98.42066		9.61000	98.39557			61,888,400,000,000.00	6,440,000,000	4,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53500	99.02492		9.53500	98.99986			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	81.25000		100.00000	81.06904			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.12636		100.00000	21.07462			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.85480		100.00000	43.74855			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.61353		100.00000	21.56117			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	82.55508		100.00000	82.37122			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	116.55241		1.74000	115.81320			25,525,800,000,000.00	14,670,000,000	12,266,537,400.00
I2038	On 31/01/2038	Spot Bond	1.86000	122.16374		1.87000	121.16722			32,159,400,000,000.00	17,290,000,000	99,322,466,700.00
I2046	On 31/03/2046	Spot Bond	1.86000	123.13319		1.86000	122.35177			2,641,200,000,000.00	1,420,000,000	55,197,693,500.00
I2050	On 31/12/2050	Spot Bond	1.93000	130.78633		1.93000	129.95617			3,126,600,000,000.00	1,620,000,000	52,125,984,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.85000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.59000		101.78838		7.59000	101.76789			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96537			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.83687			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.39000		101.96417		8.39000	101.94101			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.12000		106.01827		8.12000	105.99496			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.21000		101.12055		8.21000	101.09844			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.11892			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18311			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.45000		101.58277		1.45000	129.43791			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.24797		2.19000	130.93958			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25283			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.07111			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.24000		101.59111		8.24000	101.56858			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71761			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38307			0.00	0	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.20867			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.87000		99.24642		8.87000	99.22289			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.91000		94.68138		8.91000	94.65896			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56007			0.00	510,400,000	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.32000		97.08313		8.32000	97.06139			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.38000		100.29678		9.38000	100.24891			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18340			0.00	0	550,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.21776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond	7.90000	100.15946	7.90000	100.13838				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.65000	99.66332	8.65000	99.64039				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.34630				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.94994				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.89000	102.49785	7.89000	102.47629				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.61000	103.30619	8.61000	103.28252				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.77000	104.22035	9.77000	104.19333				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.03613				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32275				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23969				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.26636				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.29287				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00549	100.00000	0.00548				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44724				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.41154				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.98500	100.76719	8.98500	100.74299				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.27895	5.00000	102.26515				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.27895	5.00000	102.26515				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.86257	5.00000	100.84903				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.27895	5.00000	102.26515				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.20809	4.00000	100.19713				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	29.99568	100.00000	29.90202				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	29.77531	100.00000	29.68234				0.00	0	0.00

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		29.77531	100.00000	29.68234		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000		104.60477	9.20000	104.57892		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.01806		0.00		0	0.00	
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.01806		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.05364		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.64204	100.00000	7.62332		0.00		0	0.00	
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.85923		0.00		0	0.00	
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.16185		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	9.14000		100.35385	9.14000	100.32972		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.97785		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000		9.65054	100.00000	9.62716		0.00		0	0.00	
IN253U	On 04/07/2015	Spot Bond	100.00000		66.22216	100.00000	66.01541		0.00		0	0.00	
IN262U	On 15/01/2015	Spot Bond	100.00000		77.82516	100.00000	77.65957		0.00		0	0.00	
IN268U	On 11/12/2014	Spot Bond	100.00000		84.10138	100.00000	83.90805		0.00		0	0.00	
IN269U	On 25/07/2017	Spot Bond	100.00000		9.78160	100.00000	9.65029		0.00		0	0.00	
IN441U	On 07/10/2014	Spot Bond	100.00000		100.40591	100.00000	100.13454		0.00		0	0.00	
IN442U	On 14/10/2014	Spot Bond	100.00000		98.53665	100.00000	98.27528		0.00		0	0.00	
IN443U	On 21/10/2014	Spot Bond	100.00000		96.75955	100.00000	96.50757		0.00		0	0.00	
IN445U	On 04/11/2014	Spot Bond	100.00000		91.93955	100.00000	99.14530		0.00		0	0.00	
IN446U	On 11/11/2014	Spot Bond	100.00000		95.18555	100.00000	94.44768		0.00		0	0.00	
IN448U	On 25/11/2014	Spot Bond	100.00000		85.83972	100.00000	85.23945		0.00		0	0.00	
IN470U	On 21/10/2014	Spot Bond	100.00000		95.30026	100.00000	95.05208		0.00		0	0.00	
IN471U	On 28/10/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038		0.00		0	0.00	
IN472U	On 04/11/2014	Spot Bond	100.00000		91.93955	100.00000	91.70854		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA440	On 30/09/2014	Spot Bond	6.20000		99.94907		6.20000	99.96604			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.93210		6.20000	99.86429			0.00	0	0.00
INA442	On 14/10/2014	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	
INA443	On 21/10/2014	Spot Bond	6.20000		99.69518		6.20000	99.62769			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA445	On 04/11/2014	Spot Bond	6.30000		99.45071		6.30000	99.38247			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.33135		6.30000	99.26328			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.07924		6.40000	99.01044			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.83885		6.40000	98.77038			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04766			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.24516		101.04080		11.24516	100.74825			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.24516		99.81374		11.24516	99.86093			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23932			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.64083			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23515			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.00000		6.50000	99.98252			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23867			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.34333			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48003			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.22945			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.91532			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.17910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17503			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03479			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91858			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81510			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.80593			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37634			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.29644			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.75406			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35149			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26466			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05365			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62734			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.83932			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.37764			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.42604			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.79129			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61822			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.64008			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.90000	103.93263		8.90000	103.90791			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01878			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.01931			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.01970			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32092			0.00	0	0.00

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		9.53500	102.64438		9.53500	102.61840			19,070,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25166			0.00	0	1,500,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.77000	102.73614		8.77000	102.71179			37,009,400,000,000.00	4,220,000,000	1,500,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.92228			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.83753			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.20087			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.94683			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24380			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.77000	104.15031		8.77000	104.12589			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.92085			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.58613			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.28000	97.04898		3.28000	124.71860			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	138.49916		3.65000	138.44878			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.99962			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.75378			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.80342			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.47475			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.02019			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	96.16486		3.74000	96.96916			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	96.08469		3.74000	102.67785			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.52400			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.20751			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.49000	115.27286		10.49000	115.24084			6,294,000,000,000.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.83994			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	136.97069		3.75000	136.92049			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	98.01530		100.00000	97.75668			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	96.23320		100.00000	95.98389			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	94.53802		100.00000	94.29747			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	93.72116		100.00000	93.00573			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37626			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78101			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000	99.89819		6.20000	99.83043			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000	99.77966		6.20000	99.71206			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	98.92457		6.40000	98.85598			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	98.80460		6.40000	98.73618			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.11538			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.91134			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.65357			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92610			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82513			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91281			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.64200			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61831			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62925			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65112			0.00	0	0.00

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	101.55269			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51258			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32836			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.27681			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.96722			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.70653			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.69951			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97992			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87817			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.38957			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18667			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.25755			0.00	1,000,000,000	500,000,000.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.03882			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.03988			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.03988			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.21000		108.91938		9.21000	102.24778			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		20.39122		100.00000	20.31455			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.87205		100.00000	12.81545			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43940			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.40500		107.96364		9.40500	101.48122			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35474			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.98829			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		91.57157	100.00000	91.34768				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.35622				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		96.59548	100.00000	96.34652				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33280				0.00	0	700,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.37013	100.00000	36.28202				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.09118				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		88.04043	100.00000	87.83180				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		94.85457	100.00000	94.61443				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		80.84410	100.00000	80.67707				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		93.53525	100.00000	93.30199				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		84.20085	100.00000	84.00992				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.36932				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.38264				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.52948				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.71571				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.55956				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000		135.95545	8.71000	135.92396				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.40225				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.23913				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.29805				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66096				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.32738				0.00	0	0.00

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	101.29149			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.87000		98.07130		8.87000	98.04817			0.00	0	6,320,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.97000		73.55672		8.97000	96.05617			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.48000		99.83180		9.48000	99.80668			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.51797			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.09000		103.91339		10.09000	103.88544		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	100.56355			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.86163			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.91709			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.98338			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.44659			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.87845			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.64605			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.04441			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.83234			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.53387			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.53788			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		97.33333		100.00000	97.07447			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91270			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63699			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.46711			0.00	3,200,000,000	1,600,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.94579			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26001			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68133			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90958			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.96916			0.00	0	10,000,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37022			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.41197			0.00	380,000,000	190,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.99533			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.04314			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.06756			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	91.54472		100.00000	91.32145			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.66389		100.00000	33.58145			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.98198		100.00000	81.79775			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.05058		100.00000	15.71169			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.79000	105.09056		8.79000	105.06587			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.68000	104.98329		8.68000	104.95891			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38297			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35775			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.50886			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91915			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91587			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.67915			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.75933			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.05500		100.92680		8.05500	100.90503			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.86000		103.93038		8.86000	103.90590			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66000		104.21442		9.66000	104.18771			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58000		103.26602		6.58000	103.24765		10,528,000,000,000.00		1,600,000,000	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19665			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20340			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.68000		102.49954		9.68000	102.56123			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74000		101.09909		7.74000	101.07788			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72299			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.98000		102.52716		8.98000	102.50255			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.31389			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.53500		104.08176		9.53500	102.92099		7,628,000,000,000.00		800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.20050		100.00000	14.16572			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04462			0.00	450,000,000	150,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.68000		102.42409		8.68000	102.40032			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.69000		103.30078		7.69000	103.27960		29,837,200,000,000.00		3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.62000		105.89087		8.62000	105.86660			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.87089		100.89771	6.85411			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.96085		100.61875	6.94389			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	100.98160			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.98809			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.06812			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16119			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.66640		100.00000	0.66479			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.66640		100.00000	0.66479			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.13500	98.11335		9.13500	98.08954			0.00	0	2,250,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.16927		7.59000	100.14899			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.20000	101.78787		9.20000	101.76299			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28736			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.98500	102.26024		8.98500	102.23541			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.86876			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.47000	101.96982		9.47000	101.94376			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.03927			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.18500	103.01920		9.18500	102.94299			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91860			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.10135			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52491			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80704			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11426				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.14005				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.29000	103.45773	7.29000	103.43727				0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62359				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.69000	111.39048	8.69000	111.36432				0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500	35.33446	10.88500	35.32446				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.49000	105.55562	7.49000	105.53441				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.80866				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.62197				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.09000	101.98386	8.09000	101.96151				0.00	0	3,205,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18293				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	101.31422				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83625				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.89554				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.70057				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67556				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.16495				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.62109				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	101.43204				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.35488				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	88.47790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18964				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.04281				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21215				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20136				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.65027				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19472				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19053				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.19040				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.21941				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21888				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.05500	103.87209	10.05500	103.92890				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21756				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000	102.63787	10.09000	102.76202				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21888				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19717				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.23668				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.22099				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.22363				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63000	102.17397	8.63000	102.15012			1,726,000,000,000.00	200,000,000	1,177,020,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.63894				0.00	0	700,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.55677				0.00	3,000,000,000	1,500,000,000.00
NED15	On 08/04/2024	Spot Bond	10.07000	100.74667	10.07000	107.54449				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	105.35792				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93334				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond	12.07000	114.99341		12.07000	114.95680			0.00	0	1,633,200,000.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.22340			0.00	180,000,000	10,090,000,000.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17815			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.25000	168.08113		2.25000	167.01275			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.73000	104.55833		8.73000	104.53405			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41256			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.36000	105.85024		9.36000	105.82363			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82952			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.95230			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.78505			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.81289			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.79621			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.56000	105.84823		9.56000	106.95755			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81295			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.82957			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.81845			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.76000	105.84642		9.76000	105.81868			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.85188			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.84068			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.84624			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.05139			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.98382			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.86291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.55000	116.87932		8.55000	116.85257			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.32500	121.51737		9.32500	121.48727			20,515,000,000,000.00	2,200,000,000	4,007,519,300.00
NRA023	On 31/05/2023	Spot Bond	2.14500	172.87109		2.14500	171.77274			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.85000	122.27207		9.85000	122.23994			49,644,000,000,000.00	5,040,000,000	15,732,333,100.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.12298			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.25214			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.85576			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24280			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.50948			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.75059			0.00	400,000,000	400,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.84323			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.04314			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.05177		100.00000	17.01046			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.34260		100.00000	44.23519			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.58000	105.21295		7.58000	105.19156			63,672,000,000,000.00	8,400,000,000	9,978,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.49320		100.00000	24.43387			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	66.60241		100.00000	66.44106			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.01461			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.31869			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58182			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46636			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01031			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.56835			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.86228			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.63500		103.47796		9.63500	103.39405			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.26159			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.29755			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31373			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.34967			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.50419			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.54011			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38094			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		40.90972		8.13000	40.90081			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.59000		106.92705		6.59000	106.90791		4,933,154,646,533,000.00	48,581,888,700	29,792,389,900.00	
R158P	On 15/09/2015	Spot Bond	6.79000		93.85186		6.79000	93.83455			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.89000		112.53380		6.89000	112.51275		3,974,847,578,572,000.00	76,900,954,800	22,042,025,900.00	
R159P	On 15/09/2016	Spot Bond	6.72000		87.90576		6.72000	87.88971			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32500		119.43726		8.31000	119.53718		7,827,024,767,020,000.00	42,585,557,600	58,859,687,400.00	
R187P	On 21/12/2026	Spot Bond	8.05000		38.13259		8.05000	38.12437			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		35.59883		7.97000	35.59123			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		285.89733		1.74000	283.66147		18,402,887,504,000.00	10,699,353,200	29,096,630,900.00	
R201	On 21/12/2014	Spot Bond	6.09500		103.01602		6.06500	103.00573		742,086,903,517,000.00	21,753,388,600	46,360,000,000.00	
R202	On 07/12/2033	Spot Bond	1.78500		231.79306		1.80000	229.81964		163,276,092,000,000.00	91,471,200,000	59,541,389,800.00	
R2023	On 28/02/2023	Spot Bond	8.13000		98.41247		8.07000	98.74695		3,847,545,462,372,000.00	73,252,824,400	74,599,661,600.00	
R203	On 15/09/2017	Spot Bond	7.18000		103.20373		7.12000	103.34369		7,913,644,755,454,000.00	02,178,935,300	50,735,572,900.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond	8.72000	95.34717		8.72000	95.32505			7,794,110,400,000,000.00	93,820,000,000	43,571,757,600.00
R2032	On 31/03/2032	Spot Bond	8.84000	94.86223		8.84000	94.83969			1,475,758,440,000,000.00	66,941,000,000	63,183,500,000.00
R2037	On 31/01/2037	Spot Bond	8.95500	97.09492		8.95500	97.07180			4,661,458,646,292,000.00	20,542,562,400	70,217,629,800.00
R204	On 21/12/2018	Spot Bond	7.51500	103.98017		7.44000	104.22955			8,555,955,160,311,000.00	38,516,987,400	62,901,563,200.00
R2044	On 31/01/2044	Spot Bond	9.01000	98.83192		9.01000	98.80825			2,730,030,000,000,000.00	03,000,000,000	69,400,000,000.00
R2048	On 28/02/2048	Spot Bond	9.00500	98.10090		9.00500	98.07703			6,171,089,647,037,500.00	85,295,907,500	26,427,015,900.00
R207	On 15/01/2020	Spot Bond	7.74000	99.46714		7.68000	99.70014			4,579,042,722,606,000.00	91,607,586,900	22,035,125,600.00
R208	On 31/03/2021	Spot Bond	7.89000	94.34886		7.83500	94.59489			7,207,629,352,926,000.00	13,514,493,400	07,893,429,000.00
R209	On 31/03/2036	Spot Bond	8.85500	75.20173		8.85500	75.18384			7,859,817,785,127,000.00	87,613,527,400	53,751,478,400.00
R210	On 31/03/2028	Spot Bond	1.75000	171.65306		1.75000	170.56422			38,220,000,000,000.00	21,840,000,000	24,720,832,600.00
R211	On 31/01/2017	Spot Bond	0.73000	131.59569		0.75000	130.70550			88,259,087,946,000.00	20,902,860,200	81,991,715,100.00
R212	On 31/01/2022	Spot Bond	1.62000	136.01466		1.62000	135.15245			196,344,000,000,000.00	21,200,000,000	68,841,636,100.00
R213	On 28/02/2031	Spot Bond	8.72500	85.72523		8.72000	85.74351			6,317,263,704,242,500.00	24,041,685,300	44,817,926,300.00
R214	On 28/02/2041	Spot Bond	8.95000	75.91883		8.95000	75.90047			1,973,828,497,665,000.00	37,857,932,700	51,691,834,400.00
R227C	On 15/03/2015	Spot Bond	6.95000	96.98973		6.95000	96.97182			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.79000	93.85186		6.79000	93.83455			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.71000	90.87214		6.71000	90.85557			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.72000	87.90576		6.72000	87.88971			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.07000	98.70326		6.07000	98.68706			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.86000	95.28634		6.86000	95.26878			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.73000	92.26735		6.73000	92.25066			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.71000	89.29327		6.71000	89.27717			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.77000	86.28368		6.77000	86.26798			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.09500	82.74966		7.09500	82.73390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C		On 21/12/2017	Spot Bond	7.14500	79.79071	7.14500	79.77540			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.44500	76.21438	7.44500	76.19916			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.42500	73.53888	7.42500	73.52423			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.40500	70.97099	7.40500	70.95689			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.39500	68.47153	7.39500	68.45795			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.64000	65.14488	7.64000	65.13154			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.62000	62.82310	7.62000	62.81026			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.75500	59.99132	7.75500	59.97885			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.72500	57.87247	7.72500	57.86049			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.69500	55.84461	7.69500	55.83309			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.66500	53.90338	7.66500	53.89231			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.62500	52.08841	7.62500	52.07776			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.58500	50.35397	7.58500	50.34373			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.25000	45.59071	8.25000	45.58064			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.21000	43.95678	8.21000	43.94712			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.17000	42.39773	8.17000	42.38845			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.13000	40.90972	8.13000	40.90081			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.09000	39.48915	8.09000	39.48059			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.05000	38.13259	8.05000	38.12437			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.01000	36.83684	8.01000	36.82893			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.97000	35.59883	7.97000	35.59123			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.06080			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.91630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.06653			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.88063			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.61239		100.00000	17.56973			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.20420		100.00000	10.17948			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.26525		100.00000	22.21073			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37266			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44762			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89727			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13126			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78226			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.56404			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26482			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.75337			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.20926			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.48403			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.62314			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49172			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.72492			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.52132			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28694			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	81.79164			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.47292			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.88116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.41913			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.04107			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	80.49934			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.86430			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.09284		12.35000	104.05895			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.85193		100.00000	14.81594			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.75821			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.64110			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40358			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09323			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.19695			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.81499		100.00000	3.80564			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.61523		100.00000	16.57498			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		38.27063		100.00000	38.17792			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.92991		100.00000	13.89617			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.45103		100.00000	24.39180			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.09471			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.67276			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.13500		108.53313		9.13500	108.50664			0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.32000		104.11846		9.32000	104.09255			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		88.37519		9.87000	105.99302			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.67012			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.09000		109.12973		8.09000	109.10621			34,787,000,000,000.00	4,300,000,000	2,150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.86499			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.17000		104.56788		9.17000	104.54228			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.58876			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.71560			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.42065			0.00	0	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.58964			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.56129			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24000		104.90865		7.24000	104.88838			15,493,600,000,000.00	2,140,000,000	1,530,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.94000		98.24275		8.94000	98.21928			42,375,600,000,000.00	4,740,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05000		105.55117		8.05000	105.52816			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.63518		7.96000	105.61241			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84000		105.74736		7.84000	105.72491			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.52000		99.71108		8.52000	99.68810			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.98500		105.61183		7.98500	105.58900			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.25000		105.36484		8.25000	105.34132			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.35079			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97977			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.17000		102.15637		8.17000	102.13377			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.95837			0.00	0	1,500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.20980			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.10794			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.98500		108.74229		8.98500	108.71618			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.21000		102.75393		10.21000	102.72612			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.08428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.12207			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.01854			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.19642			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.54000	104.40581		8.54000	104.38208			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	14.25596		100.00000	14.22458			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.61000	104.35735		9.61000	104.33073			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50113			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.12000	101.04810		9.12000	101.02348			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.01000	97.13220		9.01000	97.10895			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.39662			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.96000	129.31982		9.96000	101.72060			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25931			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.26632			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		10.11000	105.82128		10.11000	100.29258		30,330,000,000,000.00	3,000,000,000	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond		9.53500	98.49969		9.53500	98.47476			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.78000	108.58750		7.78000	108.56497			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.27000	128.39352		2.27000	274.38760			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.39500	102.95423		1.39500	129.59837			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.29000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.58443			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.02746		100.00000	13.99310			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.22081		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.02000		113.95492		2.02000	127.78920			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.00000		6.50000	99.98252			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69102			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.01400			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.91204			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.15000		101.32095		9.15000	101.29619			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.28603			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12567			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20830			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19257			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42627			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.91752		100.00000	60.72733			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31942			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.17823		100.00000	21.12636			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.88035		100.00000	30.78288			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.77231		100.00000	22.70122			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.46000		102.39149		9.46000	102.31308			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12976			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.90001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		8.14000	103.81501		8.14000	103.79251			28,327,200,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.04000	99.09590		9.04000	100.02655			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.47000	99.83872		8.47000	99.81585			39,300,800,000,000.00	4,640,000,000	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85683			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09493			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.37271			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.34044			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.34957			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32923			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.22000	104.76544		8.22000	104.74238			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.60847			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.84027			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.56532			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.38500	98.11689		9.38500	98.09231			15,016,000,000,000.00	1,600,000,000	1,410,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68811			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13438			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47909			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.44300	87.20307		9.44300	87.18097			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.93500	89.46487		8.93500	89.44339			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.31000	102.74934		7.31000	102.72908			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.94000	94.56247		8.94000	94.54000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30945			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.30000	100.27425		8.30000	100.25173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.49000	108.33212		2.49000	108.70920			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39000	100.15707		8.39000	100.86917			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.99828			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.91000	107.07944		9.91000	107.05114			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59342			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.95000	77.00301		9.95000	76.98235			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.53943			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.22114			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.51920			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.15385			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.67930			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.48730		0.00000	102.86337			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.19209			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.44700			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.08927			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.30342			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.96691			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93096			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.87923			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.82044			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86187			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.82471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.08334			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.75859			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.65497			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68910			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68926			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67188			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.56842			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.53381			0.00	1,000,000,000	1,000,000,000.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.54931			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05000		105.23488		7.05000	105.21485			3,948,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000		100.62579		8.92000	100.60167			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		95.67692		100.00000	95.43033			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.69866		100.00000	40.60007			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41888			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.09484			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.59661			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.74842			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18993			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.19941			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.63177			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.12373			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.92304			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	8.14000	102.49280		8.14000	102.47057			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.50754			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.54888			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.62007		7.83000	101.59886			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48480			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53648			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57073			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.48480			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.53648			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.17452		7.16000	101.46345			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.63773			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62946			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.82770			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.80087			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.61056			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.51800			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48274			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.54888			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.80399		8.73000	101.73310			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.47653			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53648			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.91000	94.51259		8.91000	99.38105			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.46413			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.64186			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61913			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61087			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.82357			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.81532			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.74306			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.46656			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.47479			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.43364			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.12096			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.12498			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.28000	100.13388		9.28000	99.68991			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.13544			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.14828			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.20016			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55380			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.96686		101.06155	6.94983			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.47653			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.57598			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.66252			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.74513			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.61878			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.52267			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.54342			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.52267			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.54342			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.55380			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51022			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.54342			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65755			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.65755			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65755			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.82350			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.86498			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81313			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.64199			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.69374			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.67304			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.49000		107.51234		7.49000	107.49074			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.66500		88.74390		9.66500	88.69075			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.96000		107.05044		7.96000	107.02774		364,568,000,000,000.00	45,800,000,000	26,207,750,000.00	
TN20	On 17/09/2020	Spot Bond	9.36500		105.54729		9.36500	105.52061		346,505,000,000,000.00	37,000,000,000	21,928,668,600.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.83863		100.00000	0.83602			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.47000		112.37232		9.47000	112.34407		126,519,200,000,000.00	13,360,000,000	6,680,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.71000		99.74928		9.71000	99.72359		320,430,000,000,000.00	33,000,000,000	16,500,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.71000		97.47940		9.71000	97.45429		109,723,000,000,000.00	11,300,000,000	3,740,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91203			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.89427			0.00	3,000,000,000	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98023			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00504			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00757			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12989			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.38341			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.99563			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10289			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92551			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.92389			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.84837			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.83843			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.33881			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.35914			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.37041			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.37266			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.43560			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.57371			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	14.49149		100.00000	14.42778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.32812			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.11505			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.14992			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.58501			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.61428			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.12901			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.92127			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.68296			0.00	0	4,000,000,000.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.76182			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.44746			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.73346			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.46018			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.30757			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.78668			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.62415			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.31525			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.98552			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.70403			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.59179			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.59154		100.00000	13.55862			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	90.56884		100.00000	90.14364			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	4,100,000,000	4,100,000,000.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.22854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.19825			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.18302			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12978			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84677			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.77452			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73862			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.33441			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82493			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.21551			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74438			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.23500	107.87281		9.23500	107.84590			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
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00543			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10934			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.09721			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13296			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13452			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01070			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01241			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.28000	112.27032		7.28000	112.24850		145,600,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.24000	241.18466		1.24000	239.65821			0.00	0	6,934,400,000.00
WSP1	On 28/05/2015	Spot Bond		6.91000	104.42499		6.91000	104.40572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.62000	106.37078		7.62000	106.34918			62,484,000,000,000.00	8,200,000,000	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.99500	106.95315		7.99500	106.93037			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.30500	106.19621		8.30500	106.17273			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.37500	106.24968		8.37500	106.22600			41,875,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.54000	95.33812		6.54000	95.32145			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47000	93.57011		6.47000	93.55384			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.08000	99.04311		6.08000	99.02677			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54000	95.32145		6.54000	95.30478			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38500	69.62858		7.38500	69.61464			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.41160		100.00000	48.31975			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.62487		100.00000	25.57625			0.00	0	0.00
Total for j-Bonds :										1.37e+017	2,616,944,166	55 078 281 733.00
Grand Total:										1.37e+017	2,617,031,998	55 081 728 426.00