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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2014

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 06/10/2014	Any day expiry		11.26280	11.26280		11.30620	11.30620		11.47	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	162.18980	0.16219	204.22270	0.20422	162.190	13.08	0.00	0	10,000.00
\$ / R	On 08/10/2014	Any day expiry		11.26650	11.26650		11.30990	11.30990		11.81	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	527.86320	0.52786	571.38000	0.57138	527.863	16.05	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry		11.27570	11.27570		11.31920	11.31920		11.20	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	144.23050	0.14423	177.66770	0.17767	144.230	11.73	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.28870	11.28870		11.33220	11.33220		11.07	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry		11.30170	11.30170		11.34520	11.34520		10.98	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	111.83200	0.11183	94.12630	0.09413	111.832	10.96	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	102.95120	0.10295	122.27660	0.12228	102.951	11.48	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	181.25120	0.18125	157.07660	0.15708	181.251	11.48	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.30540	11.30540		11.34890	11.34890		11.02	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	7.78270	0.00778	6.80590	0.00681	7.783	10.45	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	70.92890	0.07093	59.12330	0.05912	70.929	10.85	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	42.84360	0.04284	51.46880	0.05147	42.844	13.41	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.27710	0.00028	0.35170	0.00035	0.277	19.95	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.30730	11.30730		11.50100	11.50100		11.02	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	172.94420	0.17294	0.00000	0.00000	172.944	11.38	2,636,400.00	18,000	6,000.00

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 30/10/2014	Any day expiry	11.50	Call	78.96520	0.07897	0.00000	0.00000	78.965	12.23	1,632,780.00	18,000	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	271.66520	0.27167	0.00000	0.00000	271.665	12.23	1,451,520.00	6,000	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.31650	11.31650	11.36010	11.36010		10.97	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	1.16810	0.00117	1.02010	0.00102	1.168	14.52	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	31.18390	0.03118	36.95560	0.03696	31.184	14.45	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.31840	11.31840	11.36200	11.36200		10.99	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	574.39650	0.57440	617.88110	0.61788	574.397	9.75	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	216.35450	0.21635	245.77950	0.24578	216.355	10.77	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.32780	11.32780	11.37150	11.37150		11.17	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.33150	11.33150	11.37520	11.37520		11.18	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.35580	11.35580	11.39980	11.39980		11.09	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	20.22270	0.02022	19.47750	0.01948	20.223	10.05	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.12480	0.00112	1.44960	0.00145	1.125	17.72	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.35770	11.35770	11.40170	11.40170		11.11	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	102.81780	0.10282	90.55500	0.09056	102.818	10.74	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	74.38160	0.07438	83.05310	0.08305	74.382	13.57	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.36140	11.36140	11.40550	11.40550		11.10	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.38610	11.38610	11.43070	11.43070		11.28	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.38830	11.38830	11.43290	11.43290		11.28	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.39050	11.39050	11.43520	11.43520		11.28	365,965,374.50	32,129	1,013,127.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.53060	0.00053	0.51560	0.00052	0.531	17.87	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.04390	0.00104	1.01770	0.00102	1.044	16.18	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.06610	0.00207	2.01730	0.00202	2.066	14.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.54900	0.00255	2.48800	0.00249	2.549	14.04	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.30150	0.00330	3.21940	0.00322	3.301	13.45	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,294.62040	1.29462	1,339.21280	1.33921	1,294.620	12.96	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.12040	0.00412	4.01280	0.00401	4.120	12.96	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,097.28370	1.09728	1,141.74450	1.14174	1,097.284	12.06	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	7.67710	0.00768	7.36960	0.00737	7.677	11.93	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	7.91830	0.00792	7.59170	0.00759	7.918	11.90	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	8.16670	0.00817	7.82020	0.00782	8.167	11.86	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	8.68750	0.00869	8.29880	0.00830	8.688	11.79	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	9.24120	0.00924	8.80680	0.00881	9.241	11.73	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	10.45600	0.01046	9.91760	0.00992	10.456	11.59	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	10.78340	0.01078	10.21670	0.01022	10.783	11.56	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	12.19890	0.01220	11.50530	0.01151	12.199	11.42	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	12.58030	0.01258	11.85220	0.01185	12.580	11.39	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	13.37940	0.01338	12.57760	0.01258	13.379	11.32	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	14.67260	0.01467	13.74880	0.01375	14.673	11.22	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	17.10780	0.01711	15.94790	0.01595	17.108	11.05	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	18.75460	0.01875	17.43070	0.01743	18.755	10.95	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	23.22490	0.02322	21.44320	0.02144	23.225	10.72	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	685.94450	0.68594	728.63050	0.72863	685.944	10.62	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	676.72980	0.67673	719.33230	0.71933	676.730	10.58	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	640.10960	0.64011	682.35090	0.68235	640.110	10.45	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	621.95440	0.62195	663.99640	0.66400	621.954	10.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	32.41840	0.03242	29.65520	0.02966	32.418	10.35	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	33.40980	0.03341	30.53810	0.03054	33.410	10.31	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	568.74770	0.56875	610.03470	0.61003	568.748	10.23	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	536.19210	0.53619	576.61550	0.57662	536.192	10.31	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	51.91830	0.05192	46.92270	0.04692	51.918	10.37	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	54.11910	0.05412	48.87050	0.04887	54.119	10.38	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	56.38610	0.05639	50.87770	0.05088	56.386	10.40	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	459.21600	0.45922	497.01130	0.49701	459.216	10.50	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	68.71600	0.06872	61.81130	0.06181	68.716	10.50	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	416.28980	0.41629	452.20610	0.45221	416.290	10.62	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	409.38490	0.40938	444.96650	0.44497	409.385	10.64	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	395.79280	0.39579	430.69220	0.43069	395.793	10.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	98.60630	0.09861	88.45700	0.08846	98.606	10.70	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	356.77930	0.35678	389.51650	0.38952	356.779	10.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	326.31580	0.32632	357.13940	0.35714	326.316	10.89	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	135.81580	0.13582	121.93940	0.12194	135.816	10.89	203,723.70	1,500	1,750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	297.72520	0.29773	326.55740	0.32656	297.725	10.99	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	250.94730	0.25095	276.08520	0.27609	250.947	11.16	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	223.03120	0.22303	245.68930	0.24569	223.031	11.28	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	296.86570	0.29687	271.47460	0.27147	296.866	11.74	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	155.07500	0.15508	171.08150	0.17108	155.075	12.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	149.89120	0.14989	165.34490	0.16534	149.891	12.34	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	147.37140	0.14737	162.55320	0.16255	147.371	12.39	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	122.61640	0.12262	135.05640	0.13506	122.616	12.90	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	116.72260	0.11672	128.48710	0.12849	116.723	13.04	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	102.56020	0.10256	112.67950	0.11268	102.560	13.41	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	90.40450	0.09040	0.00000	0.00000	90.405	13.78	271,213.50	3,000	1,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	89.01160	0.08901	97.52140	0.09752	89.012	13.82	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	82.52400	0.08252	90.33730	0.09034	82.524	14.06	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	692.02400	0.69202	655.13730	0.65514	692.024	14.06	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	81.29980	0.08130	88.97930	0.08898	81.300	14.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	71.24500	0.07125	77.83540	0.07784	71.245	14.54	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	54.77800	0.05478	59.57220	0.05957	54.778	15.44	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	54.05770	0.05406	58.77340	0.05877	54.058	15.49	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	21.11740	0.02112	23.03130	0.02303	21.117	18.22	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.53180	0.01953	21.33620	0.02134	19.532	18.42	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	15.58360	0.01558	17.11020	0.01711	15.584	19.04	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	15.20960	0.01521	16.70900	0.01671	15.210	19.10	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.38580	0.00039	0.44750	0.00045	0.386	19.64	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.39710	11.39710	11.44180	11.44180		11.24	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	32.37580	0.03238	29.76150	0.02976	32.376	10.34	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	117.44860	0.11745	105.62850	0.10563	117.449	10.75	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	88.59980	0.08860	96.73080	0.09673	88.600	13.96	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	8.39200	0.00839	9.27260	0.00927	8.392	20.48	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.41460	11.41460	11.45950	11.45950		11.18	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.48960	11.48960	11.53450	11.53450		11.64	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	53.29380	0.05329	50.68550	0.05069	53.294	10.57	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	29.59360	0.02959	32.05020	0.03205	29.594	22.30	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.54620	11.54620	11.59160	11.59160		11.83	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	65.24990	0.06525	62.97220	0.06297	65.250	10.71	0.00	0	300.00

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\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.31550	0.04632	48.42320	0.04842	46.316	22.82	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.54820	11.54820	11.59360	11.59360		11.82	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.55020	11.55020	11.59570	11.59570		11.83	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.58460	11.58460	11.63030	11.63030		11.97	9,522,541.20	822	118,740.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	19.76110	0.01976	19.29150	0.01929	19.761	12.49	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	26.69630	0.02670	26.70750	0.02671	26.696	11.63	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	37.18310	0.03718	37.24980	0.03725	37.183	11.07	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	64.99790	0.06500	62.78950	0.06279	64.998	10.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	71.00170	0.07100	68.25770	0.06826	71.002	10.80	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	89.90260	0.08990	85.42810	0.08543	89.903	10.69	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	223.23560	0.22324	208.54440	0.20854	223.236	11.28	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	455.62000	0.45562	483.50690	0.48351	455.620	11.51	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	365.43050	0.36543	387.01230	0.38701	365.431	11.97	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	285.76280	0.28576	302.17780	0.30218	285.763	12.84	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	248.20640	0.24821	262.00140	0.26200	248.206	13.37	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	147.87740	0.14788	155.00890	0.15501	147.877	15.46	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	106.31560	0.10632	111.22800	0.11123	106.316	16.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	60.17360	0.06017	63.76490	0.06376	60.174	20.92	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.60680	11.60680	11.65270	11.65270		11.96	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	76.69940	0.07670	74.25060	0.07425	76.699	10.84	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	65.95700	0.06596	67.75660	0.06776	65.957	23.83	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.67180	11.67180	11.71980	11.71980		12.31	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	88.54340	0.08854	84.54620	0.08455	88.543	11.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.78730	0.08779	92.70720	0.09271	87.787	24.43	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.73070	11.73070	11.78090	11.78090		12.33	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	97.61390	0.09761	92.65330	0.09265	97.614	11.12	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	94.70090	0.09470	102.82210	0.10282	94.701	24.36	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.76330	11.76330	11.81470	11.81470		12.61	18,515,434.20	1,574	17,798.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	90.79540	0.09080	86.21200	0.08621	90.795	11.23	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	94.21330	0.09421	89.34060	0.08934	94.213	11.23	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	166.14850	0.16615	155.20260	0.15520	166.148	11.13	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	171.53390	0.17153	160.14420	0.16014	171.534	11.13	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	288.55310	0.28855	269.44450	0.26944	288.553	11.60	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Put	393.22000	0.39322	0.00000	0.00000	393.220	12.10	1,572,880.00	4,000	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	220.57510	0.22058	227.32150	0.22732	220.575	16.13	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	195.10640	0.19511	200.69700	0.20070	195.106	16.71	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.79170	11.79170	11.84420	11.84420		12.61	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	106.87070	0.10687	100.88930	0.10089	106.871	11.25	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	99.38430	0.09938	101.48600	0.10149	99.384	24.41	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.86360	11.86360	11.91580	11.91580		12.81	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	115.00910	0.11501	108.66870	0.10867	115.009	11.36	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	111.16070	0.11116	112.34030	0.11234	111.161	24.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.92870	11.92870	11.97910	11.97910		12.96	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	120.86540	0.12087	114.86110	0.11486	120.865	11.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	111.54000	0.11154	118.60380	0.11860	111.540	24.01	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.96910	11.96910	12.01840	12.01840		13.22	59,845.50	5	1,685.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	87.33950	0.08734	86.72640	0.08673	87.340	11.64	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,461.48980	1.46149	1,509.62060	1.50962	1,461.490	11.60	0.00	0	13,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,136.64930	1.13665	1,178.41700	1.17842	1,136.649	11.48	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	601.62810	0.60163	623.02490	0.62302	601.628	13.22	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	459.75440	0.45975	474.39200	0.47439	459.754	14.56	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	352.45620	0.35246	362.16890	0.36217	352.456	16.02	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			12.00050	12.00050	12.04890	12.04890		13.22	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	123.98800	0.12399	120.75040	0.12075	123.988	11.43	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	124.93850	0.12494	128.27430	0.12827	124.939	24.15	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.06060	12.06060	12.10750	12.10750		13.52	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	133.29250	0.13329	130.32230	0.13032	133.293	11.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	139.70450	0.13970	140.69900	0.14070	139.705	24.12	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.11480	12.11480	12.16120	12.16120		13.54	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	139.97830	0.13998	138.56600	0.13857	139.978	11.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	125.97370	0.12597	125.73700	0.12574	125.974	23.76	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.14570	12.14570	12.19190	12.19190		13.66	2,429,140.00	200	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,332.25240	1.33225	1,370.90720	1.37091	1,332.252	11.73	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.16510	12.16510	12.21110	12.21110		13.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	146.59240	0.14659	145.45080	0.14545	146.592	11.80	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	115.12050	0.11512	116.50100	0.11650	115.120	23.43	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.39050	11.39050	11.43520	11.43520		11.28	1,150,440.50	101	1,406.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.58460	11.58460	11.63030	11.63030		11.97	463,384.00	40	128.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	51,887.79500	0.51888	55,049.81710	0.55050	51,887.795	11.23	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.76330	11.76330	11.81470	11.81470		12.61	0.00	0	45.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.96910	11.96910	12.01840	12.01840		13.22	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			18.29120	18.29120	18.36720	18.36720		10.91	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	19.29460	0.01929	16.40430	0.01640	19.295	12.60	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.45580	18.45580	18.53370	18.53370		11.04	23,032,838.40	1,248	37,795.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	40.52980	0.04053	42.42930	0.04243	40.530	10.08	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	387.68690	0.38769	352.14570	0.35215	387.687	11.15	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	154.78960	0.15479	174.06850	0.17407	154.790	12.74	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	130.65960	0.13066	146.41500	0.14642	130.660	13.08	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.59280	18.59280	18.67090	18.67090		11.61	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	295.20660	0.29521	271.96450	0.27196	295.207	11.15	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	430.10370	0.43010	396.70860	0.39671	430.104	11.49	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	503.19190	0.50319	463.86040	0.46386	503.192	11.67	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	65.47950	0.06548	68.97030	0.06897	65.479	15.89	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	38.23920	0.03824	40.82080	0.04082	38.239	16.71	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	37.63810	0.03764	40.19760	0.04020	37.638	16.74	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.75100	18.75100	18.83050	18.83050		12.02	0.00	0	1,872.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	517.86500	0.51786	547.52240	0.54752	517.865	12.50	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.01810	19.01810	19.10650	19.10650		12.29	0.00	0	1,775.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.32680	19.32680	19.41210	19.41210		12.97	0.00	0	15.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10405	0.10405	0.10435	0.10435		10.51	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10594	0.10594	0.10624	0.10624		12.03	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.24380	14.24380	14.33510	14.33510		10.72	0.00	0	2,000.00

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 26/11/2014	Any day expiry		14.31320	14.31320		14.41000	14.41000		10.71	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future		14.35630	14.35630		14.44930	14.44930		10.92	15,906,780.40	1,108	73,889.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	24.27270	0.02427	21.88050	0.02188	24.273	10.09	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	51.86530	0.05187	43.52760	0.04353	51.865	9.91	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	116.28530	0.11629	97.31560	0.09732	116.285	10.33	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	176.87860	0.17688	149.51040	0.14951	176.879	10.59	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	86.65960	0.08666	104.80890	0.10481	86.660	13.35	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	71.74850	0.07175	86.98770	0.08699	71.749	13.80	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	64.59070	0.06459	78.40010	0.07840	64.591	14.06	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	19.75560	0.01976	25.42290	0.02542	19.756	16.64	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future		14.61190	14.61190		14.70710	14.70710		11.63	0.00	0	24,663.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	114.74180	0.11474	103.75720	0.10376	114.742	10.33	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	172.08660	0.17209	149.27800	0.14928	172.087	10.58	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	179.02760	0.17903	155.50050	0.15550	179.028	10.61	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	331.25900	0.33126	364.70810	0.36471	331.259	12.60	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	318.02170	0.31802	349.99460	0.34999	318.022	12.72	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	264.63050	0.26463	290.48230	0.29048	264.630	13.27	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	258.49480	0.25849	283.62260	0.28362	258.495	13.35	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	223.30270	0.22330	244.37780	0.24438	223.303	13.80	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future		14.85210	14.85210		14.95540	14.95540		12.26	0.00	0	1,200.00
€ / R	On 14/09/2015	Foreign Exchange Future		15.13670	15.13670		15.23900	15.23900		12.95	227,050.50	15	35.00
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		510.40500	510.40500		509.56700	509.56700			0.00	0	0.00
AL12	On 05/02/2015	Index Future		518.38600	518.38600		517.54500	517.54500			0.00	0	0.00
AL12	On 07/05/2015	Index Future		527.31700	527.31700		526.44800	526.44800			0.00	0	0.00
AL37	On 06/11/2014	Index Future		432.55900	432.55900		433.00200	433.00200			0.00	0	3.00
AL37	On 05/02/2015	Index Future		439.32300	439.32300		439.78100	439.78100			0.00	0	0.00
AL7T	On 06/11/2014	Index Future		508.41300	508.41300		508.52600	508.52600			0.00	0	4.00
AL7T	On 05/02/2015	Index Future		516.36300	516.36300		516.48700	516.48700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future		464.38000	464.38000		464.19200	464.19200			0.00	0	584.00
ALBI	On 05/02/2015	Index Future		471.64200	471.64200		471.45900	471.45900			0.00	0	65.00
ALBI	On 07/05/2015	Index Future		479.76800	479.76800		479.56900	479.56900			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future		9.87320	9.87320		9.94800	9.94800		9.17	4,936,600.00	500	9,968.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	29.00060	0.02900	21.69120	0.02169	29.001	9.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	126.10130	0.12610	99.23280	0.09923	126.101	9.18	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	96.67220	0.09667	123.05760	0.12306	96.672	9.67	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	11.86360	0.01186	14.82490	0.01482	11.864	11.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	10.18590	0.01019	12.59860	0.01260	10.186	11.93	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future		9.97440	9.97440		10.04990	10.04990		11.03	0.00	0	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future		10.06670	10.06670		10.14640	10.14640		11.82	0.00	0	2,600.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		10.17890	10.17890		10.25740	10.25740		12.28	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.16460	10.16460		10.21160	10.21160		9.54	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		10.31460	10.31460		10.36240	10.36240		10.36	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		63.65040	63.65040		-63.65040	-63.65040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		1,186.09800	1,186.09800		1,186.09800	1,186.09800			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,285.21270	1,285.21270		1,285.21270	1,285.21270			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		125.94010	125.94010		-125.94010	-125.94010			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		1,103.50140	1,103.50140		1,103.50140	1,103.50140			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.89560	11.89560		11.97510	11.97510		11.88	0.00	0	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.11400	12.11400		12.19430	12.19430		12.17	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.83500	1.83500		1.84080	1.84080		11.50	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85460	1.85460		1.86060	1.86060		11.28	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		122.69444	122.69444		122.63719	122.63719			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.62843	124.62843		124.57325	124.57325			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		9.68369	82.40745		9.70718	82.23541			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.77922	83.69616		9.80320	83.52343			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.85641	81.34886		9.88129	81.17212			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		462.94500	462.94500		462.85000	462.85000			0.00	0	414.00
GOVI	On 05/02/2015	GOVI		470.18400	470.18400		470.09600	470.09600			0.00	0	48.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	478.28400		478.28400		478.18300	478.18300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.35986		117.35986		117.30866	117.30866			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.05266		118.05266		118.00377	118.00377			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.01113		123.01113		122.95633	122.95633			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.64846		123.64846		123.59607	123.59607			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	123.98748		123.98748		123.93217	123.93217			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.94174		125.94174		125.88848	125.88848			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	131.69419		131.69419		131.63505	131.63505			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.32171		132.32171		132.26474	132.26474			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	219.26700		219.26700		219.57300	219.57300			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	222.72300		222.72300		223.03800	223.03800			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	226.58700		226.58700		226.90100	226.90100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	592.65900		592.65900		592.95300	592.95300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	602.03700		602.03700		602.33700	602.33700			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.87564		144.87564		144.87377	144.87377			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	6.14000		93.86000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.18000		93.82000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.35000		93.65000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.47000		93.53000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.56000		93.44000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.65000		93.35000		6.61000	93.39000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.93000		93.07000		6.87000	93.13000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.13000		92.87000		7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.28000		92.72000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.43000		92.57000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.57000		92.43000		7.53000	92.47000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.70000		92.30000		7.68000	92.32000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.26040		1.26040		1.26360	1.26360			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.26130		1.26130		1.26450	1.26450			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

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			8.34003		120.35401		8.35776	120.20580		7.84	32,495,582.70	270	48,781.00
R186	On 06/11/2014	Bond Future	7.70	Call	35.14000		0.03514		33.36000	0.03336	35.140	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	73.84000		0.07384		69.88000	0.06988	73.840	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	258.40000		0.25840		244.19000	0.24419	258.400	7.75	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,028.40000		1.02840		977.85000	0.97785	1,028.400	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,363.96000		1.36396	1,461.62000	1.46162		1,363.960	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	794.63000		0.79463	867.64000	0.86764		794.630	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	650.84000		0.65084	715.64000	0.71564		650.840	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	574.61000		0.57461	634.59000	0.63459		574.610	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	17.32000		0.01732	21.62000	0.02162		17.320	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.41067		116.94042	8.42870	116.79280			8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	620.42000		0.62042	655.69000	0.65569		620.420	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.46233		118.95766	8.48121	118.80603			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			287.23635		287.23635	287.75241	287.75241				0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.74653		285.74653	286.27891	286.27891				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.55162		232.55162	233.29693	233.29693				0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			233.02109		233.02109	233.78451	233.78451				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			8.17409		99.00271	8.16673	99.04577			6.46	4,455,121.95	45	9,834.00
R2023	On 05/02/2015	Bond Future			8.25572		100.55091	8.24762	100.59701			6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.30870		98.35728	8.30048	98.40288			6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.33916		100.21462	8.32957	100.26650			6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,032.76000		1.03276	1,022.72000	1.02272		1,032.760	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			7.26579		103.77042	7.22788	103.86784			2.24	0.00	0	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	19.08000		0.01908	27.49000	0.02749		19.080	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	57.03000		0.05703	76.29000	0.07629		57.030	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.37441		105.39317	7.33127	105.49466			2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	984.56000		0.98456	1,059.73000	1.05973		984.560	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.41919		103.04080	7.37163	103.14265			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/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			8.73412		96.10093		8.75680	95.92046			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.80416		93.59694		8.82728	93.41591			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.86007		95.21257		8.88409	95.02714			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			8.94771		98.06797		8.97026	97.85966			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			9.01456		95.34429		9.03753	95.13502			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.06876		96.99018		9.09253	96.77610			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			7.59597		104.51647		7.55811	104.64929		3.25	3,658,076.45	35	12,639.00
R204	On 06/11/2014	Bond Future	7.99	Put	57.02000		0.05702		46.71000	0.04671	57.020	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.69248		102.11610		7.65098	102.25350		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.75151		103.87740		7.70709	104.01581		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.76726		101.79765		7.71707	101.94437		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	540.03000		0.54003		502.82000	0.50282	540.030	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			9.01163		99.74298		9.03409	99.51840			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.07590		96.92024		9.09877	96.69457			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.12817		98.59341		9.15182	98.36253			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.00208		99.06624		9.02458	98.83560			0.00	0	29,770.00
R2048	On 05/02/2015	Bond Future			9.06760		100.61546		9.09053	100.38357			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.11569		97.91629		9.13937	97.67919			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			7.80205		100.01387		7.77949	100.10722		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.89087		97.93679		7.86631	98.03401		4.16	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.95275		99.62645		7.92695	99.72407		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	914.43000		0.91443		957.26000	0.95726	914.430	4.20	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.98099		97.86223		7.95193	97.96713		4.32	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	758.12000		0.75812		794.01000	0.79401	758.120	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

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 06/11/2014	Bond Future			7.93987		94.89684		7.92744	94.95598		5.35	358,330,467.84	3,776	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	38.10000		0.03810		37.44000	0.03744	38.100	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.02268		96.38085		8.00911	96.44321		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.07749		94.64078		8.06349	94.70295		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.10433		96.42828		8.08834	96.49688		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	765.59000		0.76559		750.99000	0.75099	765.590	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			8.86103		75.85691		8.88343	75.68563		12.10	5,309,983.70	70	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	244.37000		0.24437		226.41000	0.22641	244.370	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	766.77000		0.76677		716.78000	0.71678	766.770	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,512.64000		1.51264		1,427.23000	1.42723	1,512.640	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,744.80000		1.74480		1,650.28000	1.65028	1,744.800	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	1,995.24000		1.99524		1,891.93000	1.89193	1,995.240	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	238.49000		0.23849		276.14000	0.27614	238.490	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	66.32000		0.06632		80.63000	0.08063	66.320	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	42.16000		0.04216		52.14000	0.05214	42.160	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	4.03000		0.00403		5.44000	0.00544	4.030	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	2.85000		0.00285		3.89000	0.00389	2.850	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1.93000		0.00193		2.67000	0.00267	1.930	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.92362		77.04314		8.94640	76.87105		11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.97155		75.22181		8.99508	75.04579		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.00596		76.64307		9.02957	76.46780		12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,341.60000		1.34160		1,386.84000	1.38684	1,341.600	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			172.84248		172.84248		172.76689	172.76689			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.56665		175.56665		175.49400	175.49400			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			132.49645		132.49645		132.44954	132.44954			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.97874		132.97874		132.93463	132.93463			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212		On 06/11/2014	Bond Future	136.95558	136.95558		136.89719	136.89719			0.00	0	14,864.00
R212		On 05/02/2015	Bond Future	137.35139	137.35139		137.29577	137.29577			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	8.73882	86.41155		8.75641	86.27687		10.48	77,770,395.00	900	28,658.00
R213		On 05/02/2015	Bond Future	8.80827	87.76280		8.82612	87.62815		10.30	0.00	0	0.00
R213		On 07/05/2015	Bond Future	8.85779	85.72878		8.87632	85.59066		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	8.94642	76.66697		8.96885	76.48790		12.63	0.00	0	6,069.00
R214	9.20	On 06/11/2014	Bond Future	2,456.63000	2.45663		2,338.27000	2.33827	2,456.630	12.82	0.00	0	2,500.00
R214	9.80	On 06/11/2014	Bond Future	22.57000	0.02257		28.56000	0.02856	22.570	13.39	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future	9.01018	77.86589		9.03301	77.68589		12.43	0.00	0	0.00
R214		On 07/05/2015	Bond Future	9.05663	75.91471		9.08020	75.73055		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	21,462.49000	21,462.49000		21,562.89000	21,562.89000			0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future	4.90150	4.90150		4.92710	4.92710		6.23	0.00	0	0.00
TRY / R		On 16/03/2015	Foreign Exchange Future	4.87050	4.87050		4.89450	4.89450		7.88	0.00	0	0.00

Total for Derivatives : **931,997,574.04** **93,338** **3 482 623.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.07255			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.18500	105.40230		7.18500	105.34166			359,250,000,000.00	50,000,000	25,000,000.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18339			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.70500	102.40405		8.70500	102.33176			39,172,500,000,000.00	4,500,000,000	700,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.59994			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.36000	100.39643		9.36000	105.05197			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.86034			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.95325			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.57000	98.82954		9.57000	98.75426			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.30500	100.58743		7.30500	100.52907			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.89107			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.98000		107.27489		8.98000	107.19810			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.37000		127.47470		2.37000	272.46026			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.34645			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.94160			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33437			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.34736			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.35588			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.67944			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.66605			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.14607			0.00	500,000,000	500,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.07000		129.15754		3.07000	127.46671			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000		118.27828		4.08000	116.72027			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000		105.15322		4.83000	103.76209			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		85.76909		100.00000	85.17621			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		172.42621		2.11000	170.18201			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.98705		2.76000	162.82124			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		173.82511		2.17000	173.65655			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		183.31921		1.82000	183.14664			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.17625		77.06379		8.17625	77.01402			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.17625		77.06379		8.17625	77.01402			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	100.24007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.69015				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.80971				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	7.38500	102.79433	7.38500	102.73292				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	100.07899				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.47500	106.15427	7.47500	106.08972				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.65274				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	94.26826	2.68000	106.86179				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.29593	2.49000	157.75626				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38500	117.44710	2.38500	212.56024				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	9.74000	89.32628	9.74000	89.44468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.39685			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	99.78000			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		108.20830		9.63000	108.15227			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	9.73000		108.47174		9.73000	108.38730			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.06500		88.94421		9.06500	88.87925			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	9.82500		107.77886		9.82500	107.69416			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	100.48376			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.37344			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.33000		105.07247		8.33000	105.00144			19,159,000,000.00	2,300,000	1,432,300,000.00
ABS11	On 09/04/2021	Spot Bond	9.07000		101.66524		9.07000	101.59136			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
ABS5	On 01/05/2015	Spot Bond	7.13500	104.19506		7.13500	104.13553			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	9.07000	99.04343		9.07000	98.97144			30,838,000,000.00	3,400,000	1,093,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500	92.82879		9.92500	92.75430			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.13500	102.13800		8.13500	102.07053			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000	218.29217		2.18000	276.30773			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000	127.28061		1.27000	130.00287			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	129.12187		2.12000	131.58847			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00501		100.00000	0.00495			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	57.19919		100.00000	56.78448			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.63500	102.38351		11.63500	102.28760			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.20824			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.71754		100.00000	5.67563			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23798			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.65934			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	34.07917		100.00000	33.82939			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.17848			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.57244		11.00000	65.51622			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.81067		100.00000	21.65081			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	100.26295			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28751			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25940			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26266			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43485			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43485			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44327			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44327			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42642			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.73380			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42749			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15248			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25499			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.26216			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.26507			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.25917			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24609			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.53000	102.34672		9.53000	102.26730			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.49749			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.15716			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	85.59760			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	174.60684			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	174.61217			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.25192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.26096			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68587			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.26098			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.00969			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94877			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.98620			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.95568			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65266			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.25282			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.43920			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22456			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21949			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22933			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24770			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23729			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22546			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22874			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.44195		10.23000	100.35894			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23183			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22695			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	115.11931			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.64500	103.43920		9.64500	103.35937			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24673			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.84420		1.75000	115.79348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45299			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.22885			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23937			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24664			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23209			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.73744			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.12654			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00774			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22947			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36044			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.24518			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24147			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.25391			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.25775			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73640			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98140			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.25872			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.25872			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26985			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27342			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37036			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.63260			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.26377			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.25826			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.71488			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.61904			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.22626			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22422			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.85049			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22976			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.63484			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23937			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22655			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22626			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.24927			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14528			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42923			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.38597			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.29568			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.11559		100.00000	15.00600			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.57855		100.00000	14.44094			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85828			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94481			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00241			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.57467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73234			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.94248			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.52619			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.11500	100.88013		8.11500	100.81438			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.96784			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.29173			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.54500	100.61573		8.54500	100.54598			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.45500	117.92508		9.45500	117.83582			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.58500	105.14438		7.58500	105.07953			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	97.12295		100.00000	96.37199			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.48000	101.81206		9.48000	101.73521			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.63188		100.00000	16.52169			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12500	102.53558		10.12500	102.45306			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	164.81342		2.74000	162.66002			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60009			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45898			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48430			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.53028			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14880			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	100.38563			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25024			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.23209			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15896			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58025			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.74000			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	100.52549			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.21282			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.63500	129.22593		2.63500	293.58403			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	95.50673			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	104.90158			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	97.51234			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.37822			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	92.70128			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.42100			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20874			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		9.11500	102.37907		9.11500	102.30389			1,823,000,000,000.00	200,000,000	100,000,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.84053			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.36186			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.67410			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14518			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.83844			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.64000	102.82255		9.64000	102.74322			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.71500	103.82371		7.71500	103.75896			0.00	0	166,900,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	42.71606		100.00000	42.15500			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.02206			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	99.91465		7.79500	99.97865			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.93000	102.70622		8.93000	102.63230			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.24516	101.68573		11.24516	101.14933			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.20372	100.37679		11.20372	100.22340			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.24377	100.32759		11.24377	100.18447			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03855			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.28454	100.26860		11.28454	100.11422			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.08453	99.38415		12.08453	99.25255			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04063			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04063			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04070			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.49516	99.62068		11.49516	99.65495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.42082	100.93149		11.42082	100.12712			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.20372	100.37679		11.20372	100.22340			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.34721	100.46959		11.34721	100.23428			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.54390	96.14577		10.54390	99.88263			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03613			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
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	98.99312		11.01408	99.35620			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.70500	98.75717		11.70500	98.66433			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	11.63000	73.09614		11.63000	96.57448			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	100.02850			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.29907		9.28000	100.07481			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08362			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.51500	70.00598		11.51500	98.79335			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08128			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08323			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08323			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	100.08034			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.03420			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.03420			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.08050			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.03172			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.03429			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01193			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06591			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.24516	101.70214		14.24516	101.15074			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.48964	100.00510		15.48964	99.83666			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.37150	99.96188		14.37150	99.89875			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.10844			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.10844			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.10844			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.11229			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.09492			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.23305		100.00000	21.11243			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.96398		100.00000	18.82650			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.25936		100.00000	17.13423			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.65392		100.00000	10.57668			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.65392		100.00000	10.57668			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.88110		100.00000	12.78771			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.16125		100.00000	11.08033			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37339			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41176			0.00	6,000,000,000	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.93188			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92752			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.25565		100.00000	7.20247			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.25565		100.00000	7.20247			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	89.24205		100.00000	88.59223			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.08000	104.16312		2.08000	176.75580			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.34500	94.76577		8.34500	148.14377			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.34500	96.08654		8.34500	148.50918			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.73000	98.99947		8.73000	98.93016			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.11500	97.20601		8.11500	97.14196			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.49481			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50268			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53298			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63395			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.73490			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01713			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.27781		100.00000	25.09454			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25741			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31937			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.34591			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46092			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60238			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36183			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38856			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39584			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.48000	101.19388		8.48000	101.12426			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41768			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45634			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.13103		100.00000	14.02746			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.13103		100.00000	14.02746			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.50883			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.01017			0.00	0	120,000,000.00
BID06	On 30/06/2019	Spot Bond	8.81500	66.73703		8.81500	102.42689			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77366			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.68276			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77837			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.90064			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.76810			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.80627			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.87560			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.64249			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	57.10213		100.00000	56.68361			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.64486			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69261			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.70708			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.94185			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.08783		100.00000	24.90594			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33157			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.96766			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.64500	105.90111		7.64500	105.83498			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.58000	114.31554		9.58000	114.22837		126,547,329,972,000.00	13,209,533,400	6,854,766,700.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.69892		0.00	17,200,000,000	8,600,000,000.00	
CBL11	On 06/05/2016	Spot Bond		9.53000	105.78110		9.53000	105.70086		30,496,000,000.00	3,200,000	1,623,200,000.00	
CBL12	On 06/09/2018	Spot Bond		12.71500	96.71227		12.71500	96.61352		0.00	0	0.00	
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.79067		0.00	0	0.00	
CBL14	On 01/02/2019	Spot Bond		11.67500	101.61896		11.67500	101.52501		0.00	0	0.00	
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07411		0.00	0	0.00	
CBL16	On 18/05/2017	Spot Bond		9.52000	103.41569		9.52000	103.33732		0.00	0	2,000,000,000.00	
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.63524		0.00	0	0.00	
CBL18	On 23/08/2019	Spot Bond		12.11500	97.48956		12.11500	97.39613		0.00	0	0.00	
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.97866		0.00	0	0.00	
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.52313		0.00	0	0.00	
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.17789		0.00	0	0.00	
CBL22	On 06/05/2020	Spot Bond		10.39000	95.66047		10.39000	95.58152		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.17500		117.19277		10.17500	117.09747			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02500		113.35741		10.02500	113.26657			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.35500		112.50184		9.35500	112.41663			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.78178			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.83000		100.54956		11.83000	100.45384			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.25041			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89836			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.88662			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.99021			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.25584			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.18186			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.77543			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02244			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02496			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02832			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.61670			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.60011			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68776			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.18198			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.25202			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.13136			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.63379		10.11000	102.55129			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	119.93106		2.76000	118.36403			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.02371		3.14000	118.23726			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.80721		8.25000	100.73970			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	127.25187		2.82000	119.88931			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.00891		2.40000	117.78019			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35072			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.82992			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.80867			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.83500	103.42478		8.83500	103.35153			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.83396			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.83531			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56908			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58413			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.88500	103.54652		8.88500	103.47276			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.88500	103.54652		8.88500	103.47276			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.93500	102.30647		8.93500	102.23320			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25795			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28341			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65520			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65520			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03563			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26151			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.86140			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.07348	9.35000	100.99822			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.07348	9.35000	100.99822			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.81151			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.81362			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54711			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36499			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45354			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45820			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36499			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36499			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.40550			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.15235			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.72802			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26437			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26437			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26437			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61733			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.44500	100.99478	9.44500	100.91757			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.31017			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29208			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63641			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67369		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.88403		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96988		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86597		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.39674		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62151		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.50566		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.29459		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.22918		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.53804		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.21170		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40964		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17232		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.69923		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02325		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17044		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89293		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.27483		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02330		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02330		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07267		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	101.64655		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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	128.65908			0.00	0	0.00
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	101.18600			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond			11.02000		94.67348		11.02000	95.85268			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond			11.54000		92.50126		11.54000	92.51557			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.06951			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond			0.00000		100.00000		0.00000	100.27333			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.15915			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond			0.00000		100.00000		0.00000	101.53083			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond			0.00000		100.00000		0.00000	101.51192			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond			8.80500		101.89450		8.80500	103.72025			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.24082			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond			0.00000		100.00000		0.00000	101.54624			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	100.25157			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	100.25594			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond			0.00000		100.00000		0.00000	100.27274			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	100.26394			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.36443			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.36443			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	76.88163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.28764				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06951				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	101.47532				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.31518				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06991				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36222				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.29923				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.23126				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.26464				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46081				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.12958				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06794				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.38112				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.73524				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.34632				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	101.41350				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.52119				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.21985				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.30600	10.55000	100.31290				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.20000	102.38802	10.20000	102.40691				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.23501				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.49322			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.34000		103.87829		12.34000	103.90099			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.55564			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.37000		103.91581		12.37000	103.74648			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.80000		103.63873		10.80000	103.49072			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.55564			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.52335			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.29010			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.26782			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.27274			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.24082			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.07243			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.69000		101.32367		9.69000	101.19132			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08528			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.26550			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.45545		10.55000	100.36989			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.47441		11.00000	97.71925			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46234			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.26985			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49147			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.13000		99.97707		12.13000	99.81459			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.29529			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.24082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59875			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.25680			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.36072		7.01000	39.95786			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.98648			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	8.73000	98.99947		8.73000	138.26017			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34500	33.73105		8.34500	148.14377			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34500	34.15590		8.34500	148.50918			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.68637			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.62383			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.84777			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.84777			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.26088			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24431			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24762			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24518			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53083			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22363			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23500			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23354			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.23500			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.92104			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.84698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000		105.97560		8.87000	103.79758			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.88000		103.37144		8.88000	103.29784			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.33000		114.63438		10.33000	114.53977			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.51500		106.01142		8.51500	105.93899			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.90000		104.50767		9.90000	104.42400			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		104.50457		9.98000	104.42118			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.33000		93.28420		10.33000	93.20679			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07500		94.02648		11.07500	93.94298			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07500		91.91188		11.07500	91.83071			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.80032			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.77494			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67584			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66062			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12797			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.79483			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.21130			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21000		98.61747		11.21000	101.61306			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.89958		100.00000	11.81236			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.97101		100.00000	3.93353			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.45070		100.00000	14.31430			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.29758			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.20500		97.87804		8.20500	96.57217			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.73104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67480			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52109			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	90.32222		100.00000	89.67859			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50509			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.22188			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.51605			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12779			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.62784			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31459			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.45010			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.35333			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27419			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.89000	103.38583		8.89000	103.31215			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.61500	116.11297		7.61500	116.04186			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.60500	105.07513		8.60500	105.00299			74,003,000,000.00	8,600,000	1,437,400,000.00
DV23	On 27/02/2023	Spot Bond	9.26000	105.32030		9.26000	105.24261			12,038,000,000.00	1,300,000	13,280,300,000.00
DV24	On 18/02/2024	Spot Bond	9.18000	104.42798		9.18000	104.35161			0.00	0	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.67500	104.58402		9.67500	104.50350			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44156			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.37124			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18175			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07262			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.98266			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28718			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05875			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.20000	126.53747		8.20000	126.45460			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.49995			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	102.85141		0.20000	133.79948			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.43907		2.05000	121.83316			0.00	0	5,000,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	110.65302		2.06000	109.21336			0.00	0	5,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.25507		2.09000	108.82034		38,874,000,000,000.00	18,600,000,000	9,240,000,000.00	
EL31	On 02/06/2031	Spot Bond	2.14500	102.42400		2.14500	101.09062			0.00	0	12,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.79000	105.33035		9.79000	105.24830			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.64000	105.81372		9.64000	105.73119			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.12500	103.76330		10.12500	103.67979			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.30000	95.25408		10.30000	98.49878			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.45000	106.63263		10.45000	105.92411			0.00	0	4,676,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98205			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.74756			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43059			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04160			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.85235			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		100.90932		100.00000	100.10633			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		57.63293		100.00000	57.08892			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		93.31668		100.00000	92.62883			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		79.15106		100.00000	78.67329			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.45142		3.00000	130.71789			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.49500		104.34000		11.49500	104.24498			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.76515			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58698			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.10310			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.09500		95.76363		10.09500	95.68637			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.93781			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.78609			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.07726			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	100.99593			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	101.05826			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.37108			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90151			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.93864			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.89408			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.92502			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.89624				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10500		101.32876	7.10500	101.27046				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.99500		108.06710	7.99500	107.99768				0.00	0	5,308,900,000.00
ES23	On 25/01/2023	Spot Bond	8.73000		109.34892	8.73000	109.27278				292,197,465,000.00	33,470,500	5,112,866,900.00
ES26	On 02/04/2026	Spot Bond	9.01500		91.85385	9.01500	91.78712				100,968,000,000.00	11,200,000	11,089,700,000.00
ES33	On 15/09/2033	Spot Bond	9.64500		81.92103	9.66500	81.70961				4,008,462,000,000.00	415,600,000	29,039,900,000.00
ES42	On 25/04/2042	Spot Bond	9.76500		91.78153	9.76500	91.70984				0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.97890				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.98599				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.82993				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.56507				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.14690				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.91193				0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.63202				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.42493				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.01369	100.00000	11.92659				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.69186	100.00000	11.60710				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.37874				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	98.80369				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.42236				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.45139				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.51500		99.00788	9.51500	98.93247				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.43436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43429		0.00		0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.52075		0.00		0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.91622		0.00		0	60,000,000.00	
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.70884		0.00		0	40,000,000.00	
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	100.72056		0.00		0	0.00	
FRB14	On 02/06/2026	Spot Bond	10.39000	100.81446	10.39000	101.49024		0.00		0	0.00	
FRBC21	On 21/12/2018	Spot Bond	11.31500	105.71211	11.31500	105.61678		0.00		0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.92841		0.00		0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.22000	129.97833	2.22000	130.72301		0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.21000	128.98687	2.21000	275.69590		0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.25454	2.40000	109.65043		0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.52575	2.47000	158.11444		0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.27500	119.31116	2.27500	215.93583		0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.74500	105.90297	7.74500	105.83630		0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.82200	62.92557	7.82200	62.27514		0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.45900	40.28278	9.45900	39.37438		0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.97388	9.70000	38.06245		0.00		0	0.00	
FRC02U	On 02/03/2015	Spot Bond	100.00000	71.28906	100.00000	70.87379		0.00		0	0.00	
FRC03U	On 27/03/2015	Spot Bond	100.00000	73.73068	100.00000	73.32107		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.83603		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29060		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25207		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27639		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.33152	7.47000	98.00000		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
FRC116		On 20/06/2017	Spot Bond	7.47000	100.33152	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26985			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	100.25738			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34472			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	100.26550			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.26635	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	100.28201			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	100.34617			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.33615			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	17.07170		100.09221	16.94648			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.24141			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	100.32294			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	100.27036			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	100.27335			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.24995			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.25245			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.32897			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.24809			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	57.97798		13.22500	57.91584			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.23412			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.23441			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.34692			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.24489			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.63500	94.76301		3.63500	97.93378			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.68699			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.25535			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.99090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06951			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.30264			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.23529			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.47761			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.27477			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.10431			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.46200			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.63404			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.31459			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.25013			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.30660			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23268			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.25245			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.25245			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.36189			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01914			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.02032			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.05185			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66840			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.26637			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65615			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.03453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63221			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63686			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67157			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51182			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67157			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50543			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28809			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.46984		8.75000	101.37356			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.07932			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.99201		100.00000	10.88826			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.03475		100.00000	9.94003			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.88667			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27121			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26976			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.53659			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49079			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	116.55924		3.46000	120.51271			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27450			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27716			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	107.62120		3.44000	120.67000			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	104.98080		3.46000	120.51271			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000	102.20989		2.59000	126.20861			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000	101.40500		2.66000	133.30549			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.24014			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27276			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	100.31651			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30529			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25912			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25883			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	100.34972			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.43708		100.00000	9.36792			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.85088		100.00000	22.68340			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		53.60423		100.00000	66.22216			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.85532		100.00000	16.69621			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		149.08279		4.73000	147.11169			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19418			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.83221			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.77647			0.00	18,000,000,000	4,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.35900			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.01906			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.06146			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.79787			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.48673		2.11800	100.53237			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48000		100.73411		2.48000	131.99727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.44794			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.11047		10.38000	102.02520			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.11047		10.38000	102.02520			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	101.12327			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.55418			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62000		98.22898		2.62000	106.53829			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58500		206.09370		2.58500	206.58735			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59000		107.21533		2.59000	107.10783			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61500		205.21635		2.61500	205.70930			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.70408			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		108.85352		2.49000	108.74526			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68000		105.51669		2.68000	105.41015			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12514			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	101.02712			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.78500		103.76395		2.78500	103.47044			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73500		111.66491		2.73500	256.24184			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.72000		124.24087		2.72000	265.54085			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		128.89173		2.22000	275.49232			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		122.25899		2.94000	261.30033			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.55901		2.59000	127.57666			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.40069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.12000	131.71555		2.12000	126.02621			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63076			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91885			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.26830			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.46000	106.50312		2.46000	105.11407			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.01656		104.97509	17.87868			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.95979		101.07593	21.79730			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.70530		100.44759	14.59709			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.44236		100.76967	20.29150			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	2.10500	116.88759		2.10500	115.36628			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	97.17250		2.35000	110.15695			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.57831			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000	96.90437		2.38000	109.85272			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.85776			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	127.00654		2.42000	343.93798			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.16311			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.80171			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	101.82104			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.88500	101.33572		6.88500	101.28008			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.95500	100.53564		7.95500	100.47067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.40000	100.74013		8.40000	100.67146			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.63500	110.57732		8.63500	110.50072			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.17000	102.82324		9.17000	102.74811			31,178,000,000.00	3,400,000	793,400,000.00
FRX20	On 01/10/2020	Spot Bond	9.39000	97.23682		9.39000	97.16331			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.94000	88.47664		9.94000	88.40554			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.88500	108.90901		9.88500	108.82292			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.19500	96.92344		10.19500	95.30217			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.62500	92.51991		10.62500	92.44186			63,750,000,000,000.00	6,000,000,000	3,000,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.40000	81.78928		10.40000	81.72133			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.20747			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.21494			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.21792			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.22531			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.23718			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.24607			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.28457			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	100.81233			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.84805			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.85644			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.88026			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.91604			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.94584			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.07685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.94245			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23600			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.28000		100.32382		9.28000	100.24926			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	101.01967			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.59324			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	101.33579			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.36429			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.41937			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.48771			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.58258			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	100.53025			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.78313			0.00	0	90,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.59568			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.54932			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.62896			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.46299			0.00	1,088,400,000	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.93566			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16726			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73150			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12988			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12684			0.00	653,000,000	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.74017			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.87800			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37887			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.21201			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.28373			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14322			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97368			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	101.54388			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.75973	102.38289		7.75973	96.36151			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	101.61460			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.75910	102.11961		8.75910	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	101.70550			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.20899	102.21567		9.20899	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.81659			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63323			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.80343			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86887			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22749			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.31000	102.52744		9.31000	102.45142			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.37000	108.00717		8.37000	107.93499			41,013,000,000.00	4,900,000	3,895,645,000.00
HWAY23	On 07/12/2023	Spot Bond		2.00000	131.00459		2.00000	280.01334			90,800,000,000,000.00	45,400,000,000	32,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.02000	133.66182		2.02000	285.69253			65,650,000,000,000.00	32,500,000,000	13,500,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.61000	98.49601		9.61000	98.42066			115,331,532,000,000.00	12,001,200,000	8,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.53500	99.10014		9.53500	99.02492			85,815,000,000,000.00	9,000,000,000	3,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	81.79775		100.00000	81.25000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	21.28235		100.00000	21.12636			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	44.17507		100.00000	43.85480			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.77138		100.00000	21.61353			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	15.04244		100.00000	14.93338			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	83.11163		100.00000	82.55508			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74000	116.66138		1.74000	116.55241			440,622,636,000.00	253,231,400	12,266,537,400.00
I2038	On 31/01/2038	Spot Bond		1.86000	122.27914		1.86000	122.16374			2,568,236,292,000.00	1,380,772,200	99,606,128,800.00
I2046	On 31/03/2046	Spot Bond		1.86000	123.24971		1.86000	123.13319			108,100,968,000.00	58,118,800	54,310,293,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.93000	130.91061		1.93000	130.78633			9,867,477,032,000.00	5,112,682,400	43,952,686,200.00
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	7.63500	101.83078		7.63500	101.76895			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98463			0.00	9,400,000,000	4,700,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90568			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.43500	101.97305		8.43500	101.90326			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.18000	105.90525		8.18000	105.83490			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.25500	101.11035		8.25500	101.04370			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13839			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.20368			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000	101.64078		1.43000	129.53550			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.26648		2.19000	130.98197			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26978			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08877			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.30000	101.47842		8.30000	101.41043			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73644			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40279			0.00	1,400,000,000	700,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.22785			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.94500	99.06342		8.94500	98.99238			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97000	94.51133		8.97000	94.44375			14,352,000,000.00	1,600,000	1,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57922			0.00	0	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.38000	96.97327		8.38000	96.90769			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.44000	100.10949		9.44000	100.01137			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.23763			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.22274		7.90000	100.15946			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.72500	99.49535		8.72500	99.42611			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.36823			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96920			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.95000	102.43482		7.95000	102.36975			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.68500	103.10581		8.68500	103.03439			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.83000	103.93230		9.83000	103.85103			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00893			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.34252			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26025			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.28732			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.31425			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00552		100.00000	0.00549			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46653			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.43181			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.04000	100.59259		9.04000	100.51971			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	102.32036		5.00000	102.27895			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	102.32036		5.00000	102.27895			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	100.90319		5.00000	100.86257			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	102.32036		5.00000	102.27895			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.24099		4.00000	100.20809			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	30.27839		100.00000	29.99568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.05594	100.00000	29.77531				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.05594	100.00000	29.77531				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.68234	9.20000	104.60477				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.09086				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.09086				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.07730				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.69846	100.00000	7.64204				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.87672				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.17984				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.18500		100.40729	9.18500	100.33448				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.00552				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.72102	100.00000	9.65054				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		53.60423	100.00000	66.22216				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		78.32618	100.00000	77.82516				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.18637	100.00000	9.78160				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		101.22891	100.00000	100.40591				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		99.32917	100.00000	98.53665				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		97.52344	100.00000	96.75955				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		94.05814	100.00000	91.93955				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.00000	100.00000	95.18555				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		87.69237	100.00000	85.83972				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		96.05263	100.00000	95.30026				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		94.31525	100.00000	93.58974				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN472U	On 04/11/2014	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.98288	6.25000	99.88028				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.86320	6.25000	99.76085				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.74381	6.25000	99.64170				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.61872	6.35000	99.51524				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.49801	6.35000	99.39478				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.37760	6.35000	99.27462				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.13091	6.40000	99.02763				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.89026	6.40000	98.78749				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.02647				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.24516		101.13219	11.24516	100.74825				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.24516		99.90402	11.24516	99.86093				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.26339				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.67001				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.25877				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.05273	6.50000	100.00000				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.26261				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	100.36360				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.49975				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.25245				0.00	1,130,800,000	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	99.93648				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.19705				0.00	0	0.00

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	100.19256			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05317			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.93693			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.83343			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82406			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39473			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.31452			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.77178			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36981			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28356			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08050			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.64539			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.85863			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.39493			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.45449			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.81029			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63869			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.66083			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.94500	103.90744		8.94500	103.83293			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03772			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.03873			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.03944			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33764			0.00	0	0.00

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		9.59000	102.45848		9.59000	102.38028			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32328			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.83000	102.65256		8.83000	102.57907			27,373,000,000.00	3,100,000	1,503,100,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.94178			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.85795			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.22196			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.97259			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.26828			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.81500	104.19281		8.81500	104.11917			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.94295			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.61056			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.28000	97.07472		3.28000	124.76262			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	138.65039		3.65000	138.49916			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02157			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.77643			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.82800			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.49852			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.09363			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	96.27025		3.74000	97.00457			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	96.18999		3.74000	102.09226			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.54898			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.23240			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.56500	115.13762		10.56500	115.04103			0.00	0	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	101.86678			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	137.12136		3.75000	136.97069			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	98.79942		100.00000	98.01530			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	96.98896		100.00000	96.23320			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	95.26711		100.00000	94.53802			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	92.17172		100.00000	97.56098			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	95.93504		100.00000	93.72116			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39470			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79914			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	99.94866		6.25000	99.84613			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	99.82906		6.25000	99.72678			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	98.97607		6.40000	98.87312			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	98.85598		6.40000	98.75327			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.13765			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.93137			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.67349			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94465			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.84457			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93516			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.66286			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80174			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80040			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.79772			0.00	0	0.00

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	99.80979			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.53377			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35029			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29817			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98761			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.72573			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.71852			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89570			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41031			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20640			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27742			0.00	0	500,000,000.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01301			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.01464			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01463			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.28500	108.78311		9.28500	101.98750			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	20.62298		100.00000	20.39122			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	13.04337		100.00000	12.87205			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.45867			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.46000	107.84697		9.46000	101.23540			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37709			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.00865			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.35452			0.00	0	0.00

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		92.24988	100.00000	91.57157				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.37796				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.35014	100.00000	96.59548				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.35425				0.00	0	700,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.63574	100.00000	36.37013				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.11268				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		90.34653	100.00000	89.68059				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		88.67230	100.00000	88.04043				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		95.58235	100.00000	94.85457				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		81.34938	100.00000	80.84410				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		94.24206	100.00000	93.53525				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		84.77889	100.00000	84.20085				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.39107				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.40517				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.55167				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	100.73935				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.58539				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.72500		135.90471	8.72500	135.81012				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.42144				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.25731				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.31956				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.68094				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.34793				0.00	0	0.00

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	101.31254			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93000		97.99512		8.93000	97.92535			92,872,000,000.00	10,400,000	6,330,400,000.00
LGL03	On 03/04/2018	Spot Bond	9.03000		73.46251		9.03000	95.90682			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.54000		99.64488		9.54000	99.56920			11,448,000,000.00	1,200,000	1,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.54849			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.13500		103.94777		10.13500	103.86358			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59676			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.88251			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.93929			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00715			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.46477			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89582			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.66290			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.06148			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.84976			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		90.34653		100.00000	89.68059			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.55197			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.55612			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		84.49074		100.00000	83.90805			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		94.07216		100.00000	93.35038			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		98.11828		100.00000	97.33333			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.08128			0.00	0	0.00

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	99.93024			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.65567			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.48407			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.96342			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32921			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70045			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92745			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98839			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38794			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43147			0.00	0	190,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01396			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.06233			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.08719			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	92.22117		100.00000	91.54472			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	33.91245		100.00000	33.66389			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	82.53968		100.00000	81.98198			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	17.11176		100.00000	16.05058			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.86500	100.38155		8.86500	104.81380			7,092,000,000.00	800,000	120,800,000.00
MBSA02	On 15/04/2019	Spot Bond		8.75500	100.33654		8.75500	104.70610			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40553			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37883			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.81509			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93935			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93894			0.00	0	0.00

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	99.93689			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.70054			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.78168			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.11500		100.88297		8.11500	100.81710			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.93500		103.74064		8.93500	103.66674			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.71500		104.00971		9.71500	103.92931			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.61000		103.31530		6.61000	103.25990			1,322,000,000,000.00	200,000,000	900,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21641			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.22383			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.74000		102.35312		9.74000	102.35104			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.78500		101.12235		7.78500	101.05837			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74439			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.04000		102.46263		9.04000	102.38839			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33487			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.59000		103.77531		9.59000	102.68302			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.30535		100.00000	14.20050			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06376			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.74000		102.35646		8.74000	102.28471			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.73500		103.33091		7.73500	103.26699			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.68000		105.81533		8.68000	105.74206			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.92147		100.89771	6.87089			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.01197		100.61875	6.96085			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	101.00183			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.00846			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.09013			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.18512			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.67127	100.00000		0.66640			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.67127	100.00000		0.66640			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.19500	97.85749		9.19500	97.78580			0.00	0	2,250,000,000.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.23012		7.59000	100.16927			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.26000	101.58824		9.26000	101.51330			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30559			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.04000	102.06700		9.04000	101.99223			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.88807			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.53000	101.67558		9.53000	101.59716			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.05798			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.24000	102.82360		9.24000	102.69610			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93757			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.12005			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54415			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82576			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19518			0.00	0	0.00

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	100.13380			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.16008			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.33500	103.47793		7.33500	103.41617			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.64305			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.76500	111.15463		8.76500	111.07563			21,912,500,000.00	2,500,000	442,500,000.00
NBK4	On 28/10/2024	Spot Bond		10.90000	35.31639		10.90000	35.28637			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.53500	105.59577		7.53500	105.53177			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.82896			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.64468			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.13500	101.98920		8.13500	101.92183			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20337			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	101.33339			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.80793			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91651			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.72254			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69751			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.18343			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64196			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	101.45406			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37722			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.49701			0.00	0	0.00

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	100.20853				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.06479				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.23346				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.22159				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.66976				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.21429				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.20962				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20948				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.23931				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.24082				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.07000	103.83702	10.07000	103.86464				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.23937				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.10500	102.60317	10.10500	102.69550				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.24082				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.21692				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25646				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.24315				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.24606				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500	102.20485	8.67500	102.13295				0.00	0	1,177,020,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.66399				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.57939				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.14500	100.34097	10.14500	107.11453				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.27284				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.95006				0.00	0	0.00

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	12.13000		114.90142		12.13000	114.79116			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.24494			0.00	10,000,000,000	20,090,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.20333			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.31519		2.23000	166.12287			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.79000		104.35829		8.79000	104.28513			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.43130			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.42000		105.66293		9.42000	105.58276			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.84981			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97098			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.80425			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.83277			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.81569			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.62000		105.66402		9.62000	106.65127			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83283			0.00	1,200,000,000	600,000,000.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84986			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.83847			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.82000		105.66529		9.82000	105.58176			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87272			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.86125			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.86695			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.07715			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.00791			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.88402			0.00	0	0.00

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	8.62500	116.68210		8.62500	116.60137			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.38000	121.26858		9.38000	121.17800			0.00	0	4,007,519,300.00
NRA023	On 31/05/2023	Spot Bond	2.12500	173.28521		2.12500	171.02963			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.86500	122.24036		9.86500	122.14392			0.00	0	15,732,333,100.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.14277			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.27256			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.87536			0.00	1,400,000,000	700,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26417			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.53008			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.77157			0.00	0	400,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.86748			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.07345			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.17630		100.00000	17.05177			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.66644		100.00000	44.34260			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.62500	105.23173		7.62500	105.16721			7,625,000,000.00	1,000,000	9,975,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.67208		100.00000	24.49320			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	81.71600		100.00000	66.60241			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03403			0.00	1,400,000,000	700,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33813			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60071			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48577			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02773			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.27583			0.00	0	0.00

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	100.54171			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.88296			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.69000		103.29206		9.69000	103.15172			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28193			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31844			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33487			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.37137			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.52826			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.56473			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40343			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14500		40.87038		8.14500	40.84364			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.63500		106.94206		6.63500	106.88423		148,955,750,000,000.00	22,450,000,000	28,659,223,200.00	
R158P	On 15/09/2015	Spot Bond	6.83500		93.86532		6.83500	93.81305			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.93500		112.51027		6.93500	112.44673		109,119,626,455,500.00	15,734,625,300	17,017,469,200.00	
R159P	On 15/09/2016	Spot Bond	6.76500		87.87960		6.76500	87.83116			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		119.64360		8.32500	119.43726		1,999,519,505,000,000.00	43,985,500,000	3,668,169,900.00	
R187P	On 21/12/2026	Spot Bond	8.06500		38.09016		8.06500	38.06549			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98500		35.55384		7.98500	35.53103			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		285.52698		1.72000	285.89733		6,198,630,025,000.00	3,542,074,300	28,951,390,900.00	
R201	On 21/12/2014	Spot Bond	6.08500		103.06910		6.09500	103.01602			0.00	0	46,360,000,000.00
R202	On 07/12/2033	Spot Bond	1.81000		231.16777		1.78500	231.79306		18,917,465,142,000.00	10,451,638,200	49,143,170,600.00	
R2023	On 28/02/2023	Spot Bond	8.14000		98.41834		8.13000	98.41247		2,937,092,545,200,000.00	60,822,180,000	29,497,637,700.00	
R203	On 15/09/2017	Spot Bond	7.22000		103.15790		7.18000	103.20373		2,082,575,066,000,000.00	88,445,300,000	92,227,272,900.00	

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		8.72500	95.37352		8.72500	95.30715			982,166,270,000,000.00	12,569,200,000	74,190,800,000.00
R2032	On 31/03/2032	Spot Bond		8.84500	94.88751		8.84500	94.81985			756,733,975,000,000.00	85,555,000,000	08,292,500,000.00
R2037	On 31/01/2037	Spot Bond		8.94000	97.30327		8.94000	97.23392			784,127,400,000,000.00	87,710,000,000	64,750,500,000.00
R204	On 21/12/2018	Spot Bond		7.55500	103.89958		7.51500	103.98017			2,792,812,653,250,000.00	69,664,150,000	15,431,168,400.00
R2044	On 31/01/2044	Spot Bond		9.00500	98.95311		9.00500	98.88209			306,170,000,000,000.00	34,000,000,000	63,300,000,000.00
R2048	On 28/02/2048	Spot Bond		8.99500	98.27533		8.99500	98.20370			842,825,833,150,000.00	93,699,370,000	69,423,961,400.00
R207	On 15/01/2020	Spot Bond		7.76500	99.42352		7.74000	99.46714			2,315,162,704,000,000.00	98,153,600,000	48,177,000,000.00
R208	On 31/03/2021	Spot Bond		7.90500	94.33673		7.89000	94.34886			7,239,270,019,648,500.00	15,783,683,700	13,544,428,200.00
R209	On 31/03/2036	Spot Bond		8.83500	75.40915		8.85500	75.20173			4,361,915,481,000,000.00	93,708,600,000	83,792,200,000.00
R210	On 31/03/2028	Spot Bond		1.75000	171.81393		1.75000	171.65306			999,035,975,000.00	570,877,700	24,800,624,100.00
R211	On 31/01/2017	Spot Bond		0.73000	131.70793		0.73000	131.59569			6,617,838,944,000.00	9,065,532,800	81,903,455,100.00
R212	On 31/01/2022	Spot Bond		1.62000	136.14050		1.62000	136.01466			2,269,179,360,000.00	1,400,728,000	68,757,450,100.00
R213	On 28/02/2031	Spot Bond		8.71000	85.90148		8.72500	85.72523			2,873,364,525,967,000.00	29,892,597,700	58,467,272,800.00
R214	On 28/02/2041	Spot Bond		8.94000	76.05398		8.94000	75.99888			995,049,714,000,000.00	11,303,100,000	44,306,270,300.00
R227C	On 15/03/2015	Spot Bond		6.99500	97.02492		6.99500	96.97083			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.83500	93.86532		6.83500	93.81305			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.75500	90.86480		6.75500	90.81478			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.76500	87.87960		6.76500	87.83116			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.10000	98.74579		6.10000	98.69693			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.90500	95.30969		6.90500	95.25667			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.77500	92.26890		6.77500	92.21852			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.75500	89.27519		6.75500	89.22659			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.81500	86.24787		6.81500	86.20051			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.15500	82.66718		7.15500	82.61956			0.00	0	0.00

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	7.20500	79.68844	7.20500	79.64222			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.52000	76.05592	7.52000	76.00991			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.50000	73.35932	7.50000	73.31506			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.48000	70.77198	7.48000	70.72939			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.47000	68.25478	7.47000	68.21377			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.70000	64.97030	7.70000	64.93007			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.68000	62.63651	7.68000	62.59783			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.81000	59.81596	7.81000	59.77841			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.78000	57.68787	7.78000	57.65179			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.75000	55.65157	7.75000	55.61689			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.72000	53.70267	7.72000	53.66934			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.68000	51.88050	7.68000	51.84847			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.64000	50.13950	7.64000	50.10870			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.26500	45.55718	8.26500	45.52694			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.22500	43.92113	8.22500	43.89213			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.18500	42.36015	8.18500	42.33230			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.14500	40.87038	8.14500	40.84364			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.10500	39.44819	8.10500	39.42251			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.06500	38.09016	8.06500	38.06549			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.02500	36.79307	8.02500	36.76935			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.98500	35.55384	7.98500	35.53103			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.08741			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.94055			0.00	0	0.00

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	102.09271			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.90573			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.74102		100.00000	17.61239			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.27872		100.00000	10.20420			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.42966		100.00000	22.26525			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34440			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46894			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91663			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15008			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79964			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.58511			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.28445			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.77397			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.23067			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50507			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51273			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.74577			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.54303			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	101.31615			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	81.83871			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.51553			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.94185			0.00	0	0.00

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	89.47245			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.12104			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.59645			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.91656			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.19458		12.35000	104.09284			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.96039		100.00000	14.85193			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.78152			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.66419			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42735			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11563			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.21888			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.84315		100.00000	3.81499			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.73657		100.00000	16.61523			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.55012		100.00000	38.27063			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.03165		100.00000	13.92991			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.62959		100.00000	24.45103			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.14249			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.72768			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.19000	108.33979		9.19000	108.26003			10,109,000,000.00	1,100,000	771,100,000.00
RW23	On 10/12/2023	Spot Bond		9.38000	103.82943		9.38000	103.75144			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.87500	88.41115		9.87500	105.98240			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.75735			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.13500	109.11075		8.13500	109.03984			0.00	0	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	100.88786			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23000	104.48233		9.23000	104.40508			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.60984			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.73672			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.44340			0.00	0	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.61328			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.58452			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28500	104.94167		7.28500	104.88047			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.01500	98.09392		9.01500	98.02304			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.09500	105.57861		8.09500	105.50920			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.70354		7.96000	105.63518			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88500	105.77304		7.88500	105.70527			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.58000	99.62751		8.58000	99.55817			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.03000	105.63873		8.03000	105.56983			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.29500	105.39396		8.29500	105.32299			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37146			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.23000	102.06743		8.23000	101.99923			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.97802			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23091			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.12692			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.04000	108.53793		9.04000	108.45930			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.22500	102.73750		10.22500	102.65401			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.10714			0.00	0	0.00

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	101.14024			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.03892			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.21534			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.61500	104.19308		8.61500	104.12147			60,305,000,000.00	7,000,000	1,167,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	14.35051		100.00000	14.25596			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.67000	104.06497		9.67000	103.98489			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.52036			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.18000	100.89980		9.18000	100.82560			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.02500	97.09950		9.02500	97.02965			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.41646			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.97500	129.29707		9.97500	101.64187			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.27932			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.28687			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		10.12500	105.98024		10.12500	100.22717			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.59000	98.30402		9.59000	98.22898			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.82500	108.57972		7.82500	108.51180			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	128.60681		2.25000	274.88267			450,000,000,000.00	200,000,000	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.37500	103.01208		1.37500	129.69592			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.28000			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	101.60453			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.13103		100.00000	14.02746			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.35033		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000		114.11503		2.00000	127.88736			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.05273		6.50000	100.00000			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71236			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.08552			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98274			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.21000		101.25402		9.21000	101.17932			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.30798			0.00	598,600,000	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14515			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.22918			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21192			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.07897		100.00000	14.96965			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44760			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		61.49167		100.00000	60.91752			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34077			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.33460		100.00000	21.17823			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.17461		100.00000	30.88035			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.98695		100.00000	22.77231			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.52000		102.31795		9.52000	102.18660			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15290			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92499			0.00	0	0.00

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		8.18500	103.80503		8.18500	103.73717			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.11500	98.72395		9.11500	99.81217			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.53000	99.75461		8.53000	99.68557			0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.87751			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11441			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.39286			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.36054			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.37020			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35090			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.28000	104.73833		8.28000	104.66870			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.62859			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.85946			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.58590			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.44000	93.94629		9.44000	97.89210			45,312,000,000.00	4,800,000	1,414,800,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71047			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15728			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50179			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.49800	87.02897		9.49800	86.96244			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.99000	89.28121		8.99000	89.21653			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.34000	102.80382		7.34000	102.74277			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.00000	94.39293		9.00000	94.32521			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33161			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.36000	100.18824		8.36000	100.12026			0.00	0	0.00

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	108.43996		2.49000	108.74526			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.46500	99.94556		8.46500	100.63249			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.02571			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.92500	107.05646		9.92500	106.97149			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61337			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.95500	77.03212		9.95500	76.97013			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.56111			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.24317			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.53996			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.17636			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.69618			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.56704		0.00000	102.96942			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.20928			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49171			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	99.10645			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35399			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.98413			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.94822			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89648			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.83779			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.87914			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.84174			0.00	0	0.00

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	100.11112			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.77583			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67222			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70637			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70653			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68915			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.58568			0.00	22,800,000,000	22,800,000,000.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.55108			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.56600			0.00	10,000,000,000	10,000,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.09500		105.25130		7.09500	105.19084			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93500		100.59420		8.93500	100.52175			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		96.42440	100.00000	100.00000	95.67692			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.99588	100.00000	100.00000	40.69866			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43801			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11389			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.61666			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.76630			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20902			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.21944			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.64930			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.14126			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.94014			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.24433			0.00	0	0.00

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	8.18500	102.48462		8.18500	102.41762			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.52828			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.57018			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.68371		7.83000	101.62007			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50523			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55761			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59289			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.50523			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.55761			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.22166		7.16000	101.48285			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.66024			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65186			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.85279			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.82560			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.64642			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.55259			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.50313			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.57018			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.87493		8.73000	101.75673			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.49685			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55761			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.98500	93.87017		8.98500	99.17089			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48428			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55761			0.00	0	0.00

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	101.66442			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.64140			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63302			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.84861			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.84025			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.76700			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.50044			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.50878			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.46705			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.14115			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.14585			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.34000	100.14592		9.34000	99.48630			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.15805			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.17304			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.23361			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57473			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.01823		101.06155	6.96686			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.49685			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.59507			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.68537			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.76910			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.65476			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.86233			0.00	0	0.00

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	101.54318			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56421			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.54318			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.56421			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.57473			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53057			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56421			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67987			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.67987			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67987			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84804			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.89008			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83753			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.67755			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.73000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.70902			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.53500	107.55219		7.53500	107.48700			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.74000	88.53787		9.74000	88.43940		97,400,000,000,000.00		10,000,000,000	10,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.02000	106.95286		8.02000	106.88431			5,614,000,000.00	700,000	26,108,450,000.00
TN20	On 17/09/2020	Spot Bond	9.42000	105.37327		9.42000	105.29291			25,434,000,000.00	2,700,000	18,629,400,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.84654		100.00000	0.83863			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.53000	112.07863		9.53000	111.99361			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.72500	99.72804		9.72500	99.65086			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.92500	96.06292		9.92500	95.98709		13,976,385,000,000.00		1,408,200,000	3,748,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond		8.00000	0.00000		8.00000	8.00000			0.00	0	0.00
TN40	On 01/10/2040	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93116			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.91352			0.00	1,500,000,000	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00089			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.02623			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.02881			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.15371			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.41258			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.01684			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11999			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94419			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.94298			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.85861			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.16075		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.15674		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.15612		100.00000	10.07776			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.35881			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.38034			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.39229			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.39468			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.46134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.60766			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.68437		100.00000	14.49149			0.00	0	0.00
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	99.34411			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.13085			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.16644			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.60417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.62907			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.14765			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.93959			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.70118			0.00	0	4,000,000,000.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77884			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.46559			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.75138			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.47819			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.32484			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.80530			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.64243			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.33371			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.00420			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.72277			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.63039			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	100.00000	80.57395		100.00000	100.00000		4,200,000,000,000,000.00	42,000,000,000	21,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.69080		100.00000	13.59154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC04U	On 19/01/2015	Spot Bond	100.00000		91.86887	100.00000	90.56884				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.26266				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.24560				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.21536				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.20016				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.14689				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.86441				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.79212				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.75621				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.35347				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.84457				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.23287				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.76210				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.29000		107.68079	9.29000	107.59980				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	100.07425				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.12757				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.11756				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.15397				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.15556				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.08119				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.08341				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	7.32500	112.26323		7.32500	112.19741			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	241.56938		1.22000	238.44263			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.95500	104.45455		6.95500	104.39634			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.68000	106.29151		7.68000	106.22622			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.07000	106.72888		8.07000	106.66006			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.36500	105.99587		8.36500	105.92508			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.43000	106.03975		8.43000	105.96839			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58500	95.35766		6.58500	95.30731			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51500	93.57672		6.51500	93.52756			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.11000	99.08771		6.11000	99.03843			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58500	95.34087		6.58500	95.29053			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.46000	69.41981		7.46000	69.37769			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.68819		100.00000	48.41160			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.77127		100.00000	25.62487			0.00	0	0.00
Total for j-Bonds :										46,521,088,452,982,000.00	15,376,566,400	130 477 600 100.00
Grand Total:										46,521,089,384,979,600.00	15,376,659,738	130 481 082 723.00