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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 19/09/2014	Any day expiry	11.05040	11.05040		10.95320	10.95320		12.90	0.00	0	0.00
\$ / R	10.69	Call	Any day expiry	360.50950	0.36051		265.12080	0.26512	360.509	22.87	0.00	0	12,000.00
\$ / R	10.77	Put	Any day expiry	0.34340	0.00034		5.45920	0.00546	0.343	20.65	0.00	0	5,000.00
\$ / R		On 22/09/2014	Any day expiry	11.05040	11.05040		10.95670	10.95670		11.08	0.00	0	0.00
\$ / R		On 25/09/2014	Any day expiry	11.05000	11.05000		10.95970	10.95970		11.63	55,453,000.00	5,000	5,000.00
\$ / R	10.94	Call	Any day expiry	143.26140	0.14326		92.22600	0.09223	143.261	12.50	0.00	0	5,000.00
\$ / R		On 26/09/2014	Any day expiry	11.05150	11.05150		10.96070	10.96070		11.61	0.00	0	1,500.00
\$ / R	10.80	Put	Any day expiry	13.45990	0.01346		32.60470	0.03260	13.460	13.48	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	0.00970	0.00001		0.00840	0.00001	0.010	30.32	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry	11.05590	11.05590		10.96370	10.96370		11.03	0.00	0	0.00
\$ / R		On 30/09/2014	Any day expiry	11.05740	11.05740		10.96570	10.96570		11.06	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry	11.07210	11.07210		10.98180	10.98180		10.86	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	352.14560	0.35215		277.01990	0.27702	352.146	11.71	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry	11.11040	11.11040		11.02230	11.02230		10.92	0.00	0	668.00
\$ / R	10.80	Put	Any day expiry	43.40970	0.04341		68.67510	0.06868	43.410	10.26	0.00	0	500.00
\$ / R	13.33	Call	Any day expiry	0.42790	0.00043		0.49520	0.00050	0.428	18.80	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry	11.12110	11.12110		11.03310	11.03310		10.91	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	3.75950	0.00376		4.76530	0.00477	3.759	12.44	0.00	0	3,882.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	31.15810	0.03116	26.43400	0.02643	31.158	15.18	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.12290	11.12290	11.03490	11.03490		10.93	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	412.34650	0.41235	346.34480	0.34634	412.347	10.24	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	148.86760	0.14887	121.94740	0.12195	148.868	11.45	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			11.13540	11.13540	11.04750	11.04750		11.12	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.15880	11.15880	11.07140	11.07140		11.08	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	68.01960	0.06802	94.32400	0.09432	68.020	10.46	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.21830	0.00422	3.42340	0.00342	4.218	20.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.16450	11.16450	11.07700	11.07700		11.10	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.18720	11.18720	11.09950	11.09950		11.26	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.18910	11.18910	11.10130	11.10130		11.26	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.19100	11.19100	11.10320	11.10320		11.26	582,569,887.00	52,057	896,885.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.04320	0.00104	1.20680	0.00121	1.043	16.36	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.92380	0.00192	2.25620	0.00226	1.924	14.64	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	3.65320	0.00365	4.35950	0.00436	3.653	12.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	4.46240	0.00446	5.35720	0.00536	4.462	12.48	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	5.72030	0.00572	6.92150	0.00692	5.720	11.89	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,098.08880	1.09809	1,013.03250	1.01303	1,098.089	11.40	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	7.08880	0.00709	9.83250	0.00983	7.089	11.40	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	905.30950	0.90531	822.56800	0.82257	905.309	10.98	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	16.39830	0.01640	22.08790	0.02209	16.398	10.89	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	16.96290	0.01696	22.82040	0.02282	16.963	10.87	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	17.54450	0.01754	23.57490	0.02357	17.545	10.85	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	18.76380	0.01876	25.15270	0.02515	18.764	10.81	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	20.06000	0.02006	26.82600	0.02683	20.060	10.77	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	22.90050	0.02290	30.47880	0.03048	22.901	10.68	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	23.66600	0.02367	31.46060	0.03146	23.666	10.66	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	26.96320	0.02696	35.67410	0.03567	26.963	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	27.84940	0.02785	36.80360	0.03680	27.849	10.55	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	29.70190	0.02970	39.15900	0.03916	29.702	10.51	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	32.68910	0.03269	42.94450	0.04294	32.689	10.45	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	38.26710	0.03827	52.62980	0.05263	38.267	10.34	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	42.00710	0.04201	59.15780	0.05916	42.007	10.28	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	54.77120	0.05477	76.54790	0.07655	54.771	10.33	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	522.55150	0.52255	458.16530	0.45817	522.552	10.39	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	514.93460	0.51493	451.10410	0.45110	514.935	10.40	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	485.10660	0.48511	423.53060	0.42353	485.107	10.48	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	470.58080	0.47058	410.15180	0.41015	470.581	10.52	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	82.41880	0.08242	110.36670	0.11037	82.419	10.53	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	85.32200	0.08532	113.85070	0.11385	85.322	10.55	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	428.61430	0.42861	371.68140	0.37168	428.614	10.63	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	402.00370	0.40200	347.43300	0.34743	402.004	10.70	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	121.77770	0.12178	156.78450	0.15678	121.778	10.76	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	125.51070	0.12551	161.10960	0.16111	125.511	10.78	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	129.31220	0.12931	165.50490	0.16550	129.312	10.79	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	340.38220	0.34038	291.72700	0.29173	340.382	10.89	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	149.38220	0.14938	188.52700	0.18853	149.382	10.89	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	306.79580	0.30680	261.64170	0.26164	306.796	11.00	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	301.44280	0.30144	256.86690	0.25687	301.443	11.02	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	290.94820	0.29095	247.51730	0.24752	290.948	11.05	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	194.80410	0.19480	239.74360	0.23974	194.804	11.07	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	261.11940	0.26112	223.94410	0.22394	261.119	11.16	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	247.12480	0.24712	303.31030	0.30331	247.125	11.26	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	190.09810	0.19010	165.10350	0.16510	190.098	11.89	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	172.87330	0.17287	150.28320	0.15028	172.873	12.16	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	456.96640	0.45697	525.66870	0.52567	456.966	12.61	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	125.27300	0.12527	109.35880	0.10936	125.273	13.10	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	121.60890	0.12161	106.20610	0.10621	121.609	13.19	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	119.82470	0.11982	104.67230	0.10467	119.825	13.24	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	102.17250	0.10217	89.73180	0.08973	102.173	13.73	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	97.99990	0.09800	86.14480	0.08614	98.000	13.87	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	87.90190	0.08790	77.44820	0.07745	87.902	14.24	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	78.10870	0.07811	69.00030	0.06900	78.109	14.66	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	73.29160	0.07329	64.83750	0.06484	73.292	14.90	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	882.29160	0.88229	961.63750	0.96164	882.292	14.90	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	72.37660	0.07238	64.04650	0.06405	72.377	14.94	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	64.80120	0.06480	57.48810	0.05749	64.801	15.36	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	52.07770	0.05208	45.62080	0.04562	52.078	16.24	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	51.50810	0.05151	45.04380	0.04504	51.508	16.29	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	22.86110	0.02286	20.43460	0.02043	22.861	18.86	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	21.51690	0.02152	19.27010	0.01927	21.517	19.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	18.08650	0.01809	16.29200	0.01629	18.087	19.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.75440	0.01775	16.00290	0.01600	17.754	19.82	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.23550	0.00024	0.21320	0.00021	0.236	18.44	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.19670	11.19670	11.10880	11.10880		11.22	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	80.71040	0.08071	108.10550	0.10811	80.710	10.48	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	6.65820	0.00666	4.82680	0.00483	6.658	19.74	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.21200	11.21200	11.12450	11.12450		11.19	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.28520	11.28520	11.19780	11.19780		11.54	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	99.83360	0.09983	127.74640	0.12775	99.834	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	34.87460	0.03487	33.08950	0.03309	34.875	23.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.34210	11.34210	11.25490	11.25490		11.47	15,481,879.00	1,358	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	109.76800	0.10977	135.16210	0.13516	109.768	10.53	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	54.16150	0.05416	50.26210	0.05026	54.161	24.05	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.34410	11.34410	11.25690	11.25690		11.46	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.34620	11.34620	11.25900	11.25900		11.63	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.38070	11.38070	11.29360	11.29360		11.73	30,727,890.00	2,700	103,052.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	28.48070	0.02848	30.88080	0.03088	28.481	11.71	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	41.94240	0.04194	49.27740	0.04928	41.942	11.11	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	63.52080	0.06352	74.45150	0.07445	63.521	10.87	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	103.64390	0.10364	120.82960	0.12083	103.644	10.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	112.02780	0.11203	134.02340	0.13402	112.028	10.52	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	142.62200	0.14262	174.63560	0.17464	142.622	10.56	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	363.62930	0.36363	332.43720	0.33244	363.629	11.73	90,907.33	250	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	207.48420	0.20748	190.65550	0.19066	207.484	13.82	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	128.00950	0.12801	118.02680	0.11803	128.010	15.87	0.00	0	23,800.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	94.11550	0.09412	87.22170	0.08722	94.115	17.23	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	62.89610	0.06290	62.20990	0.06221	62.896	21.74	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.40320	11.40320	11.31620	11.31620		11.76	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	118.75540	0.11876	141.91510	0.14192	118.755	10.59	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	69.06100	0.06906	62.77940	0.06278	69.061	24.58	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.46890	11.46890	11.38230	11.38230		12.07	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	131.46860	0.13147	150.08660	0.15009	131.469	10.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	80.50610	0.08051	70.08570	0.07009	80.506	24.46	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.52850	11.52850	11.44210	11.44210		12.05	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	138.62250	0.13862	157.92080	0.15792	138.623	10.90	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.84900	0.08185	76.16600	0.07617	81.849	24.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.56140	11.56140	11.47510	11.47510		12.31	0.00	0	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	127.15140	0.12715	144.89210	0.14489	127.151	10.99	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	131.52660	0.13153	149.79220	0.14979	131.527	10.98	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	229.05530	0.22906	262.63770	0.26264	229.055	11.07	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	237.68940	0.23769	272.04800	0.27205	237.689	11.12	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	191.69110	0.19169	181.04350	0.18104	191.691	16.34	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	170.81030	0.17081	161.80660	0.16181	170.810	16.92	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.59040	11.59040	11.50430	11.50430		12.32	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	146.23120	0.14623	165.62770	0.16563	146.231	11.01	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	85.30350	0.08530	75.87170	0.07587	85.304	24.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.66020	11.66020	11.57380	11.57380		12.48	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	153.53380	0.15353	172.50200	0.17250	153.534	11.12	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	92.41710	0.09242	87.86630	0.08787	92.417	23.74	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.72140	11.72140	11.63500	11.63500		12.59	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	158.77710	0.15878	176.95480	0.17695	158.777	11.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	93.52140	0.09352	87.02950	0.08703	93.521	23.58	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.75950	11.75950	11.67290	11.67290		12.69	5,879,750.00	500	760.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	111.75670	0.11176	122.13710	0.12214	111.757	11.26	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,276.94320	1.27694	1,203.53590	1.20354	1,276.943	11.19	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	974.05320	0.97405	0.00000	0.00000	974.053	11.22	32,874,295.50	33,750	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	516.20580	0.51621	488.68420	0.48868	516.206	13.36	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	396.38580	0.39639	0.00000	0.00000	396.386	14.68	26,756,041.50	67,500	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	306.01230	0.30601	290.10090	0.29010	306.012	16.12	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.78840	11.78840	11.70160	11.70160		12.84	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	164.83840	0.16484	182.81320	0.18281	164.838	11.29	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	103.18400	0.10318	90.36570	0.09037	103.184	23.64	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.84830	11.84830	11.76150	11.76150		13.03	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	172.72950	0.17273	190.53270	0.19053	172.730	11.44	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	110.23670	0.11024	100.85530	0.10086	110.237	23.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.90430	11.90430	11.81740	11.81740		13.18	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	178.54990	0.17855	197.24050	0.19724	178.550	11.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	98.44210	0.09844	92.24000	0.09224	98.442	22.97	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.93630	11.93630	11.84940	11.84940		13.19	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,174.22540	1.17423	1,110.69030	1.11069	1,174.225	11.68	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.95630	11.95630	11.86930	11.86930		13.30	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	182.86500	0.18287	200.28880	0.20029	182.865	11.59	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	94.72910	0.09473	85.54290	0.08554	94.729	22.93	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 12/12/2014		Foreign Exchange Future	11.19100	11.19100		11.10320	11.10320		11.26	1,298,156.00	116	1,089.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.38070	11.38070		11.29360	11.29360		11.73	204,852.60	18	53.00
\$ / R MAXI	On 16/03/2015	11.28	Call	41,491.71020	0.41492	37,576.98360	0.37577		41,491.710	11.45	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future	11.56140	11.56140		11.47510	11.47510		12.31	0.00	0	0.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	11.75950	11.75950		11.67290	11.67290		12.69	0.00	0	0.00
£ / R	On 17/10/2014		Any day expiry	18.17080	18.17080		18.20940	18.20940		12.02	0.00	0	0.00
£ / R	On 17/10/2014	17.65	Put	66.19660	0.06620	0.00000	0.00000		66.197	12.05	214,038.00	1,650	1,650.00
£ / R	On 12/12/2014		Foreign Exchange Future	18.32880	18.32880		18.10710	18.10710		11.42	29,930,930.40	1,633	48,034.00
£ / R	On 12/12/2014	17.45	Put	83.03870	0.08304	124.81630	0.12482		83.039	10.64	0.00	0	2,500.00
£ / R	On 12/12/2014	18.50	Put	510.32610	0.51033	653.82550	0.65383		510.326	11.83	0.00	0	500.00
£ / R	On 12/12/2014	19.19	Call	165.12720	0.16513	125.19420	0.12519		165.127	13.22	0.00	0	16,000.00
£ / R	On 12/12/2014	19.34	Call	139.36350	0.13936	105.64690	0.10565		139.364	13.43	0.00	0	5,000.00
£ / R	On 23/01/2015		Any day expiry	18.45900	18.45900		18.23760	18.23760		11.54	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	378.65330	0.37865	478.64660	0.47865		378.653	11.33	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	526.59850	0.52660	657.06070	0.65706		526.598	11.63	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Put	608.21520	0.60822	747.54670	0.74755		608.215	11.88	0.00	0	4,697.00
£ / R	On 23/01/2015	21.04	Call	64.27550	0.06428	51.22850	0.05123		64.276	15.66	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Call	38.84700	0.03885	30.70120	0.03070		38.847	16.49	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Call	38.27790	0.03828	30.24370	0.03024		38.278	16.51	0.00	0	4,697.00
£ / R	On 16/03/2015		Foreign Exchange Future	18.62020	18.62020		18.39810	18.39810		11.64	465,505.00	25	1,975.00
£ / R	On 16/03/2015	19.00	Call	476.23770	0.47624	402.10110	0.40210		476.238	12.35	0.00	0	570.00
£ / R	On 12/06/2015		Foreign Exchange Future	18.89310	18.89310		18.67150	18.67150		12.36	472,327.50	25	850.00
£ / R	On 14/09/2015		Foreign Exchange Future	19.19260	19.19260		18.96940	18.96940		12.58	0.00	0	0.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10308	0.10308		0.10336	0.10336		9.85	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10497	0.10497		0.10528	0.10528		11.48	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry	14.35980	14.35980		14.28730	14.28730		10.50	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.43260	14.43260		14.36140	14.36140		10.66	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.46860	14.46860		14.39730	14.39730		10.79	14,309,445.40	989	73,923.00
€ / R	On 12/12/2014	13.50	Put	24.25790	0.02426	31.85510	0.03186		24.258	10.15	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	47.66110	0.04766	62.50530	0.06251		47.661	9.88	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	102.53550	0.10254	126.48310	0.12648		102.535	10.18	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	154.73090	0.15473	184.58410	0.18458		154.731	10.39	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	121.42650	0.12143	108.81660	0.10882		121.426	12.82	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	102.21730	0.10222	91.43370	0.09143		102.217	13.26	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	92.86820	0.09287	82.98260	0.08298		92.868	13.51	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	33.29290	0.03329	29.40180	0.02940		33.293	16.21	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.72530	14.72530		14.65620	14.65620		11.22	147,253.00	10	18,757.00
€ / R	On 16/03/2015	13.80	Put	103.58700	0.10359	110.92840	0.11093		103.587	10.31	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	145.91530	0.14592	160.12010	0.16012		145.915	10.24	0.00	0	5,700.00
€ / R	On 16/03/2015	14.02	Put	151.90870	0.15191	166.51590	0.16652		151.909	10.27	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	369.87390	0.36987	337.73190	0.33773		369.874	11.93	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	355.18420	0.35518	323.89470	0.32389		355.184	12.05	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	295.83670	0.29584	268.15910	0.26816		295.837	12.59	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	289.00380	0.28900	261.75730	0.26176		289.004	12.66	0.00	0	8,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/06/2015		Foreign Exchange Future	14.97460	14.97460		14.90810	14.90810		11.86	0.00	0	500.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.25710	15.25710		15.18980	15.18980		12.29	0.00	0	15.00
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	514.14000	514.14000		516.15100	516.15100			0.00	0	0.00
AL12	On 05/02/2015		Index Future	522.23600	522.23600		524.28100	524.28100			0.00	0	0.00
AL12	On 07/05/2015		Index Future	531.18400	531.18400		533.25800	533.25800			0.00	0	0.00
AL37	On 06/11/2014		Index Future	436.37800	436.37800		437.46200	437.46200			4,363,780.00	1	3.00
AL37	On 05/02/2015		Index Future	443.24900	443.24900		444.35200	444.35200			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	514.15700	514.15700		516.23500	516.23500			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	522.25400	522.25400		524.36600	524.36600			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	467.93500	467.93500		469.40500	469.40500			0.00	0	584.00
ALBI	On 05/02/2015		Index Future	475.30400	475.30400		476.79800	476.79800			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	483.44700	483.44700		484.96300	484.96300			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.99930	9.99930		9.98460	9.98460		8.51	10,529,262.90	1,053	9,718.00
AU\$ / R	On 12/12/2014	9.45	Put	19.90490	0.01990		24.05040	0.02405	19.905	9.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	83.75470	0.08375		94.87570	0.09488	83.755	8.64	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	143.43050	0.14343		144.54090	0.14454	143.430	8.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	19.74170	0.01974		20.79940	0.02080	19.742	10.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	16.84750	0.01685		17.76900	0.01777	16.848	10.82	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.10140	10.10140		10.08820	10.08820		10.04	101,014.00	10	4,310.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.19900	10.19900		10.18770	10.18770		10.80	0.00	0	1,050.00
AU\$ / R	On 14/09/2015		Foreign Exchange Future	10.30990	10.30990		10.29930	10.29930		11.20	0.00	0	300.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	10.20860	10.20860		10.11660	10.11660		9.26	0.00	0	0.00
CAD/ R	On 16/03/2015		Foreign Exchange Future	10.35810	10.35810		10.26670	10.26670		9.97	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	46.83210	46.83210		-36.67370	-36.67370			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014		Can-Do Future	957.93570	957.93570		876.19250	876.19250			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014		Can-Do Future	1,054.91510	1,054.91510		972.02600	972.02600			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014		Can-Do Future	121.85090	121.85090		-152.93730	-152.93730			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	876.77550	876.77550		794.64860	794.64860			0.00	0	1,871.00
CHF / R	On 12/12/2014		Foreign Exchange Future	11.99040	11.99040		11.89250	11.89250		11.57	0.00	0	6,802.00
CHF / R	On 16/03/2015		Foreign Exchange Future	12.20830	12.20830		12.11470	12.11470		11.90	0.00	0	150.00
CNH / R	On 12/12/2014		Foreign Exchange Future	1.80820	1.80820		1.79240	1.79240		10.90	0.00	0	0.00
CNH / R	On 16/03/2015		Foreign Exchange Future	1.82770	1.82770		1.81220	1.81220		10.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.18770		123.18770		123.19010	123.19010			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.14282		125.14282		125.14576	125.14576			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	9.60606		82.98000		9.55625	83.35063			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.69783		84.28666		9.64637	84.66343			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.77356		81.94172		9.72062	82.32406			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	466.36300		466.36300		467.72000	467.72000			0.00	0	404.00
GOVI	On 05/02/2015	GOVI	473.70700		473.70700		475.08700	475.08700			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	481.82300		481.82300		483.22200	483.22200			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.41040		117.41040		117.41353	117.41353			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.11694		118.11694		118.12056	118.12056			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.72009		122.72009		122.72298	122.72298			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.36621		123.36621		123.36955	123.36955			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	123.64085		123.64085		123.64361	123.64361			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.60299		125.60299		125.60632	125.60632			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	131.61961		131.61961		131.62251	131.62251			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.26053		132.26053		132.26377	132.26377			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

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014			Index Future	219.38000	219.38000		219.38600	219.38600			0.00	0	1,161.00
IGOV	On 05/02/2015			Index Future	222.86100	222.86100		222.86800	222.86800			0.00	0	10.00
IGOV	On 07/05/2015			Index Future	226.70600	226.70600		226.71000	226.71000			0.00	0	0.00
ILBI	On 06/11/2014			Index Future	594.29900	594.29900		594.31600	594.31600			0.00	0	0.00
ILBI	On 05/02/2015			Index Future	603.72400	603.72400		603.74300	603.74300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	144.76267	144.76267		144.76979	144.76979			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	6.28000	93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014			Jibar Tradeable Future	6.33000	93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.46000	93.54000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015			Jibar Tradeable Future	6.54000	93.46000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015			Jibar Tradeable Future	6.65000	93.35000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.69000	93.31000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.99000	93.01000		6.99000	93.01000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	7.14000	92.86000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	7.32000	92.68000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.61000	92.39000		7.61000	92.39000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.69500	92.30500		7.70000	7.70000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014			Foreign Exchange Future	1.29290	1.29290		1.29670	1.29670			0.00	0	180.00
QUANTO € / \$	On 16/03/2015			Foreign Exchange Future	1.29390	1.29390		1.29770	1.29770			0.00	0	0.00
R157	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014			Bond Future	8.26409	120.99174		8.22920	121.28637		8.26	0.00	0	48,550.00
R186	On 06/11/2014	7.70	Call	Bond Future	151.01000	0.15101		186.91000	0.18691	151.010	8.05	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	Bond Future	250.87000	0.25087		303.53000	0.30353	250.870	8.09	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	Bond Future	599.57000	0.59957		697.07000	0.69707	599.570	8.17	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	Bond Future	1,619.58000	1.61958		1,797.70000	1.79770	1,619.580	8.29	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	Bond Future	1,317.41000	1.31741		1,200.90000	1.20090	1,317.410	8.29	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	Bond Future	821.93000	0.82193		741.75000	0.74175	821.930	8.36	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	Bond Future	693.02000	0.69302		623.42000	0.62342	693.020	8.39	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	Bond Future	623.64000	0.62364		559.96000	0.55996	623.640	8.41	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	Bond Future	37.12000	0.03712		32.38000	0.03238	37.120	8.75	0.00	0	2,010.00
R186	On 05/02/2015			Bond Future	8.33037	117.60103		8.29415	117.90072		8.84	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	Bond Future	758.43000	0.75843		707.27000	0.70727	758.430	9.18	0.00	0	9,600.00
R186	On 07/05/2015			Bond Future	8.38044	119.61854		8.34303	119.92219		9.02	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

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/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			287.09075		287.09075		287.09833	287.09833			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.63062		285.63062		285.63930	285.63930			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			232.93810		232.93810		232.94416	232.94416			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			233.43955		233.43955		233.44628	233.44628			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.96638		100.22731		7.89051	100.67947		6.87	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.03699		101.80557		7.95774	102.26521		6.96	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.08220		99.62397		7.99971	100.09047		7.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.09577		101.54229		8.00880	102.02225		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	992.15000		0.99215		892.21000	0.89221	992.150	7.74	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			7.10297		104.18964		7.06192	104.29568		2.42	0.00	0	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	122.45000		0.12245		151.89000	0.15189	122.450	2.40	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	231.40000		0.23140		276.30000	0.27630	231.400	2.42	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.18899		105.83028		7.14330	105.93835		2.38	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,388.79000		1.38879		1,474.95000	1.47495	1,388.790	2.44	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.21662		103.47551		7.16606	103.58437		2.40	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.64286		96.83215		8.59787	97.19562			0.00	0	4,192.00
R2030	On 05/02/2015	Bond Future			8.70865		94.35012		8.66219	94.71962			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.76272		95.96953		8.71492	96.34441			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			8.86624		98.82658		8.81619	99.29737			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.92951		96.12553		8.87796	96.60402			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.98228		97.77553		8.92936	98.26121			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			7.38196		105.27006		7.33616	105.43222		3.50	736,890.42	7	12,674.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.99	Put	36.71000		0.03671	29.35000	0.02935		36.710	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.45879		102.89277	7.40940	103.05785			3.63	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.50209		104.65764	7.44905	104.82451			3.63	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.48333		102.63115	7.42417	102.80588			3.53	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	453.89000		0.45389	418.62000	0.41862		453.890	3.71	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.91457		100.72381	8.86959	101.18410				0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.97494		97.92738	8.92864	98.39527				0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.02535		99.60833	8.97786	100.08330				0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.91025		100.01770	8.86019	100.54332				0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.97203		101.59265	8.92050	102.12681				0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.01845		98.90087	8.96563	99.44317				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			7.58317		100.92416	7.52214	101.17981			4.56	0.00	0	35,188.00
R207	On 05/02/2015	Bond Future			7.65578		98.87227	7.59093	99.13224			4.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.70506		100.56855	7.63631	100.83201			4.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,571.10000		1.57110	1,714.34000	1.71434		1,571.100	4.77	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.70634		98.85921	7.63000	7.63000			4.81	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,348.13000		1.34813	0.00000	0.00000		1,348.130	4.74	94,369.10	70	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.74174		95.84484	7.67071	96.18753			5.63	575,069,040.00	6,000	38,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	32.26000		0.03226	22.52000	0.02252		32.260	5.89	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.81214		97.35408	7.73741	97.70247			5.68	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.85791		95.62160	7.77947	95.97500			5.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.86459		97.46320	7.78091	97.82769			5.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	672.15000		0.67215	601.18000	0.60118		672.150	5.99	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			8.77895		76.48969	8.72890	76.87957			12.80	0.00	0	27,475.00
R209	On 06/11/2014	Bond Future	8.50	Call	593.42000		0.59342	721.70000	0.72170		593.420	12.67	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.75	Call	1,323.33000		1.32333		1,535.18000	1.53518	1,323.330	12.80	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,183.51000		2.18351		2,458.00000	2.45800	2,183.510	12.94	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,432.68000		2.43268		2,720.85000	2.72085	2,432.680	12.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,693.78000		2.69378		2,994.64000	2.99464	2,693.780	13.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	312.84000		0.31284		264.16000	0.26416	312.840	13.16	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	114.02000		0.11402		94.36000	0.09436	114.020	13.34	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	80.25000		0.08025		66.04000	0.06604	80.250	13.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	12.33000		0.01233		9.89000	0.00989	12.330	13.52	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	9.24000		0.00924		7.39000	0.00739	9.240	13.52	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	6.88000		0.00688		5.48000	0.00548	6.880	13.52	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.83817		77.69413		8.78670	78.09046		13.23	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.88474		75.87676		8.83199	76.27906		14.15	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.91309		77.33869		8.85851	77.75215		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,482.54000		1.48254		1,396.33000	1.39633	1,482.540	14.58	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			172.55594		172.55594		172.56045	172.56045			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.29429		175.29429		175.29936	175.29936			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			132.38631		132.38631		132.39340	132.39340			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.88154		132.88154		132.88916	132.88916			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			136.89282		136.89282		136.89692	136.89692			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.30276		137.30276		137.30747	137.30747			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			8.64753		87.11551		8.60765	87.42565		11.15	87,115,510.00	1,000	28,658.00
R213	On 05/02/2015	Bond Future			8.71293		88.48724		8.67179	88.80259		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.76075		86.45739		8.71852	86.77727		12.33	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			8.86455		77.32659		8.80944	77.77597		13.44	618,612.72	8	6,066.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,187.16000		3.18716		3,549.84000	3.54984	3,187.160	13.61	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	49.76000		0.04976		39.70000	0.03970	49.760	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.92495		78.54426		8.86827	79.00100		13.88	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.97009		76.59735		8.91203	77.06110		14.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 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		21,357.50000	21,357.50000		21,224.51000	21,224.51000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.94050	4.94050		4.92860	4.92860		6.92	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.91490	4.91490		4.90630	4.90630		8.61	0.00	0	0.00
Total for Derivatives :											1,475,504,637.37	175,730	3 259 177.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45650			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.14500	105.16457		7.14500	105.14450			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95527			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.48000	102.92871		8.48000	102.90510			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.36725			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.10000	106.05856		9.10000	106.03277			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.61479			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.70542			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.34500	99.24500		9.34500	99.22037			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.26500	100.32501		7.26500	100.30556			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.64908			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.81000	107.33919		8.81000	107.31404			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.36000	138.42466		1.36000	138.41202			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.40000	127.08582		2.40000	271.29736			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14501			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64469			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.02386			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.02649			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.46618			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37121			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.40709			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	128.73585		3.10000	128.71333			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.11000	120.15853		4.11000	120.13421			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.86000	104.66167		4.86000	104.63847			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	83.25782		100.00000	83.07073			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	171.64057		2.14000	171.61496			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.49468		2.76000	162.46768			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.33585		2.17000	173.30983			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.79500	185.79638		1.79500	185.77035			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.00625	77.25442		8.00625	77.23812			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.00625	77.25442		8.00625	77.23812			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	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46604			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.27000		102.55698		7.27000	102.53692			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85955			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.43500		105.91355		7.43500	105.89219			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40868			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000		94.26646		2.67000	106.73107			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000		101.09177		2.50000	157.24731			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39500		117.18028		2.39500	211.81865			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	9.46000		90.69436		9.46000	90.67120			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	103.26124			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.63500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.84389		9.63000	108.81592			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	9.59500		109.10376		9.59500	109.07582			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.80500		89.84313		8.80500	89.82198			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	9.69000		108.40047		9.69000	108.37244			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	100.24071			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.12710			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16000		105.28602		8.16000	105.26276			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.81000		107.32891		8.81000	107.30363			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.09500		103.96086		7.09500	103.94117			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.75000		100.10946		8.75000	100.08603			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.79000		93.39481		9.79000	93.37015			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.04500		101.97094		8.04500	101.94872			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.19322		2.21000	275.14218			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		126.87616		1.30000	129.68958			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		128.76124		2.12000	131.32815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00476	100.00000	0.00474				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.67432	100.00000	66.51280				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.59500		102.00504	11.59500	101.97328				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.90192				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.53815	100.00000	5.52459				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.92416				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.23905				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		33.00994	100.00000	32.92910				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.87967				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.32916	11.00000	65.31048				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.12636	100.00000	21.07462				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	100.00010				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00014				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00009				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00010				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.17449				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.17449				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.18146				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.23469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18146		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16752		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.52854		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.21067		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.91749		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00012		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.99990		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.99986		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.99987		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00010		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.27000	103.08532	9.27000	103.05937		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.24313		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.90582		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	85.37695		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	170.84802		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	170.94118		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00001		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.01772		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.43966		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.01804		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.75220		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.69736			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.61089			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	98.71156			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42729			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20445			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00020			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00017			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00022			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00023			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00018			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00020			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00022			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		100.08271		10.23000	100.05513			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00021			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	120.39026			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.42000		103.94201		9.42000	103.91588			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		115.53522		1.75000	115.58471			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23907			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.62880				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.08036				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78118				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	600,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.12721				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00007				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.99993				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.99993				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.52479				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76775				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00001				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00001				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00023				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.12443				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.42690				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00003				0.00	0	0.00
ACL202	On 20/12/2022	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
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	122.19930			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	123.06928			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.63426			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	96.64841			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88779			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17668			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.14099			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.08699			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		14.64641	100.00000		14.61093			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63358			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69768			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74033			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33913			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.47395			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.65359			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.29883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.94500	100.83805		7.94500	100.81659			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.67549			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.95142			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.40000	100.84633		8.40000	100.82342			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.28000	118.64709		9.28000	118.61769			0.00	0	1,201,145,300.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	99.89091		100.00000	99.62666			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.49500	104.98990		7.49500	104.96855			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	93.95059		100.00000	93.71512			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.20000	103.23276		9.20000	103.20753			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.15965		100.00000	16.12389			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.97000	103.38660		9.97000	103.35927			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	164.14077		2.75000	164.11355			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36651			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25651			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27035			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.31734			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	100.17797			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.69500			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03910			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	100.00000			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
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05632			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31347			0.00	0	0.00
ASN014		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.76000			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	100.28395			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.99145			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.64500	128.64517		2.64500	292.55972			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.49355			0.00	0	0.00
ASN024		On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025		On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.69767			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	97.60092			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	100.00000	12.59531		100.00000	12.57142			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19931			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86750			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.89000	102.81223		8.89000	102.78780			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.62979			0.00	1,000,000,000	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.13340			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.46100			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91735			0.00	0	320,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.60143			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.38000	103.67881		9.38000	103.65283			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.67500	103.58425		7.67500	109.38594			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	40.33747		100.00000	40.16009			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.77283			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79308			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.71000	99.81025		7.71000	99.78921			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.76000	102.83792		8.76000	102.81384			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.26612	101.53458		11.26612	100.82444			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.24429	100.00886		11.24429	99.89605			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.28470	99.94248		11.28470	99.85526			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.77283			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.32215	99.82309		11.32215	99.78298			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.06173	99.07535		12.06173	98.99008			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.76755			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.76755			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.76762			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.51612	99.09078		11.51612	99.32827			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.44703	100.63129		11.44703	99.79699			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.24429	100.00886		11.24429	99.89605			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.36160	100.01591		11.36160	99.91358			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.53251	95.29741		10.53251	99.61054			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.77924			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.76857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76857			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.14238			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.55741			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.03532		98.66131		11.03532	99.03106			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53500		98.83135		11.53500	98.71963			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77512			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.46000		71.09761		11.46000	96.66406			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.62943			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79963			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		91.07517		9.28000	99.80076			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.77184			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.29000		69.83523		11.29000	98.99290			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77839			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77294			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77294			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.40355			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.78101			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78321			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.85771			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.53343			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78321			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.78057			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.79105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.78330				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84375				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.26612	101.43575	14.26612	100.74580				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.48058	99.50804	15.48058	99.43898				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.36973	99.44343	14.36973	99.51532				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.70208				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.70208				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.70208				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.69119				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.74022				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.71528	100.00000	20.67598				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.37535	100.00000	18.33084				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.72364	100.00000	16.68313				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.32323	100.00000	10.29822				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.32323	100.00000	10.29822				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.48128	100.00000	12.45104				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.81481	100.00000	10.78861				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16515				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.19174				0.00	6,000,000,000	3,000,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35207				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43618				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.78664	100.00000	8.76536				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.78664	100.00000	8.76536				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP86U	On 19/11/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.96274	2.11000	178.34875				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.21000		95.51446	8.21000	150.33928				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.21000		96.82636	8.21000	150.68495				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.59500		99.73299	8.59500	99.71006				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.31257				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.89000		97.59688	7.89000	97.57636				0.00	0	286,700,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.27843				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.26898				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29472				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.38048				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.46621				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.70578				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.49320	100.00000	24.43387				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.03825				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.08960				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11161				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11894				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.20691				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.32411				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.33717	100.00000	15.30001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.33717		100.00000	15.30001			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13934			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.14972			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15255			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.31000		101.26802		8.31000	101.24524			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16103			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17598			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.68767		100.00000	13.65414			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.68767		100.00000	13.65414			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.28972			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.84794			0.00	0	300,000,000.00
BID06	On 30/06/2019	Spot Bond	8.59000		67.28468		8.59000	103.02879			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.58213			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.88146			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.57559			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.66631			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56675			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.59504			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.64641			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85939			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.21623			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		55.31056		100.00000	55.17510			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37758			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC001		On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.51755			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	96.73797			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	20.38130	100.00000	20.33193			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10338			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.72746			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.53000	105.62835	7.53000	105.60674			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.41000	114.27466	9.41000	114.24611			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	107.75361			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.28000	105.80606	9.28000	105.77998			0.00	0	820,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.49000	96.95229	12.49000	96.91985			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.46964			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.45000	101.96625	11.45000	101.93541			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.83614			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.32000	103.53700	9.32000	103.51137			0.00	0	950,000,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.30584			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.89000	97.88535	11.89000	97.85464			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.75883			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.20162			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.94764			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.13000	96.35808	10.13000	96.33221			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.04000	117.62530	10.04000	117.59382			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.89000	113.85021	9.89000	113.82019			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.22000	113.09983	9.22000	113.07167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.43639			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66000		100.36822		11.66000	100.33732			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.96942			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60149			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.56894			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67894			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.68733			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.50613			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.97313			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.05319			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.14516			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20720			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19481			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.26028			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91861			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.91290			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.27681		10.11000	102.24941			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56330			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.56939		2.76000	119.54957			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.65466		3.14000	119.40757			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.51497		8.25000	100.49252			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79500		127.06139		2.79500	121.27540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	124.64583	2.40000	118.97112				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00034				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.37894				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35599				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.74500	103.27393	8.74500	103.24978				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.50930				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.48651				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32619				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33808				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.79500	103.39420	8.79500	103.36988				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.79500	103.39420	8.79500	103.36988				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.84500	102.16615	8.84500	102.14200				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00012				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00017				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.44036				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.44036				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.80479				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00028				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58096				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.61642				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.74773	9.35000	100.72272				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.74773	9.35000	100.72272				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58201			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33311			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16088			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25487			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25983			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16088			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16088			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19833			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93147			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50240			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04474			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04474			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04474			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38899			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.22000	101.48047		9.22000	101.45563			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.07823			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00029			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40426			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40452			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43651			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.65089			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.69392			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63134			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.15876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38971			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28864			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08818			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.30089			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.97263			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14598			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90632			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.46155			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81359			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90739			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.68051			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81364			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81364			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.80240			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.42058			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38707			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	128.34399			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.77639			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.70051			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.89778			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	124.38641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.91945		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.74000	96.99082	10.74000	96.96326		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.26000	93.65479	11.26000	93.62645		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81113		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.89861		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28372		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.24121		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	103.43310	8.80500	103.45346		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.29669		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	121.01994		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00020		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00055		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00055		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	76.30297		0.00		0	2,200,000,000.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00027		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81113		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.71945		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.82587		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22285		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81004			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00054			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21078			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.89003			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81550			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.14659			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.50565			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	101.16399			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27562			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.05730		10.55000	99.94414			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.92000	103.85270		9.92000	103.76470			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.19904			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.06000	105.16692		12.06000	105.05384			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.24932			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.09000	104.99456		12.09000	104.82723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.52000	104.74000		10.52000	104.59419			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.24932			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.26288			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80305			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.43000	102.22833		9.43000	102.08756			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77329			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.08524		10.55000	100.05682			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.08878		11.00000	97.32916			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23472			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.25657			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.85000	101.16393		11.85000	100.87044			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.32154			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	39.26451		7.01000	39.87635			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.43426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.59500		99.73299		8.59500	138.75905			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.21000		34.20985		8.21000	150.33928			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.21000		34.63399		8.21000	150.68495			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.47577			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.41143			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.63955			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.63955			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00010			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00009			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28372			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.65193			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.57982			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.64581		8.87000	103.50870			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.71000		103.58254		8.71000	103.55841			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.04000		115.99970		10.04000	115.96865			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.46500		105.75549		8.46500	105.73154			0.00	0	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
COJ07	On 23/03/2021	Spot Bond	9.63000	105.46197		9.63000	105.43502			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.70000	105.89485		9.70000	105.86745			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.05000	94.45766		10.05000	98.97396			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.94000	94.56618		10.94000	99.62237			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.94000	92.42897		10.94000	92.40208			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57732			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.53565			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44089			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44755			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.93997			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.56624			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.95000	102.86640		10.95000	102.70241			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.52624		100.00000	11.49801			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.81112		100.00000	3.79909			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.86886		100.00000	13.82507			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.08866			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03500	96.79759		8.03500	96.77687			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.53927			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.48178			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32864			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	87.59789		100.00000	87.39511			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.27259			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.01649			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.30760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91752			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.24781			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.06004			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.39927			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.63000		104.38069		8.63000	104.35660			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.52500		115.95995		7.52500	115.93654			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34500		105.89542		8.34500	105.87189			0.00	0	1,420,000,000.00
DV23	On 27/02/2023	Spot Bond	8.93500		106.93314		8.93500	106.90774		89,350,000,000,000.00	10,000,000,000	12,944,400,000.00	
DV24	On 18/02/2024	Spot Bond	8.90000		105.89332		8.90000	105.86826			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.52000		105.46594		9.52000	105.43929			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23828			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.17644			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98155			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87103			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.11139			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.77433			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06907			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.94000		127.55845		7.94000	127.53147			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.10979			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.84410		0.20000	135.24228			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.01000	123.66154		2.01000	123.64353			0.00	0	4,900,000,000.00
EL29	On 19/11/2029	Spot Bond		2.02000	110.92147		2.02000	110.90529			0.00	0	3,600,000,000.00
EL30	On 29/07/2030	Spot Bond		2.10000	109.80296		2.10000	109.78671			0.00	0	39,240,000,000.00
EL31	On 02/06/2031	Spot Bond		2.14500	102.13662		2.14500	102.12135			0.00	0	20,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.53000	106.14534		9.53000	106.11848			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.38000	106.73667		9.38000	106.70964			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.99000	104.22166		9.99000	104.19406			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.21000	95.53229		10.21000	98.50462			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.29500	107.41846		10.29500	106.31317			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75596			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.51606			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.20385			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83434			0.00	1,200,000,000	600,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.59055			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.65134			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	97.51961		100.00000	97.26826			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	55.31238		100.00000	55.13779			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	90.40753		100.00000	90.19123			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	77.12155		100.00000	76.96973			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	132.03932		3.00000	132.01649			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.45500	103.95801		11.45500	103.92655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.50167			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31745			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.94678			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.87000	100.38032		9.87000	100.35391			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.71169			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.54268			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.81619			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	100.75440			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.80169			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.15401			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.68099			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70912			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.67536			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69880			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.68825			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.67877			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.06500	101.11216		7.06500	101.09288			32,963,877,000.00	4,665,800	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.77000	108.47374		7.77000	108.45115			0.00	0	11,632,600,000.00
ES23	On 25/01/2023	Spot Bond	8.45000	110.75042		8.45000	110.72551			17,581,065,775,000.00	2,080,599,500	7,082,645,200.00
ES26	On 02/04/2026	Spot Bond	8.86000	92.60918		8.86000	92.58724			0.00	0	9,200,000,000.00
ES33	On 15/09/2033	Spot Bond	9.55500	82.31341		9.50500	82.66754			0.00	0	33,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	9.60000	92.89642		9.60000	92.87262			0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.74195			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.74128			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59394			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.32945			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92079			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35697			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43890			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21247			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.64079		100.00000	11.61259			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.32895		100.00000	11.30150			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.83112			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.90818			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.06197			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	102.21535			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.29000	99.43979		9.29000	99.41512			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.22564			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22557			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.27322			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.67108			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45442			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.46196			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.13000	102.17908		10.13000	102.40970			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.09000	106.05660		11.09000	106.02532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.64415			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		129.61077		2.22000	130.46055			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.59991		2.24000	274.53077			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		103.05128		2.39000	109.52565		8,365,000,000,000.00	3,500,000,000	3,500,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.48000		101.32180		2.48000	157.60520			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28500		119.04410		2.28500	215.18838			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.70500		105.65291		7.70500	105.63084			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83200		62.72102		7.83200	62.06856			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46100		40.14591		9.46100	39.23636			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.84558		9.70000	37.92626			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		69.52381		100.00000	69.39163			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		76.34012		100.00000	76.19528			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.52712			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00028			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00017			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00024			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.06208		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.06208		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.04989		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	100.00000			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	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	16.53564		100.09221	16.49511			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	113.27106			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.32205			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			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	100.00016			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.70919		13.22500	57.68857			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00066			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	94.53460		3.62500	97.78551			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.47222			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.73181			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90553			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.05186			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.18646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.86752				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.17387				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.35490				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13940				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.64501				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.73922				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.84255				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45185				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43770				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.82423				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41337				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.41741				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.42071				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.28380				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.42071				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.03670			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.06251		8.75000	101.11161			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.83189			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.54942		100.00000	10.51613			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.63071		100.00000	9.60031			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.16945			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.27875			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23805			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		116.41808		3.46000	120.22679			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.49160		3.44000	120.38442			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.64000		98.38646		1.64000	98.38646			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		104.85365		3.46000	120.22679			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		102.04827		2.62000	125.85587			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		101.25223		2.69000	132.94105			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39319			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	104.09096			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00022			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.83497			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13466			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.14100		100.00000	9.11861			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.13394		100.00000	22.07973			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		66.08704		100.00000	65.88071			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		16.44604		100.00000	16.28371			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.76000		148.51148		4.76000	148.47900			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.75602			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.61743			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.74052			0.00	1,600,000,000	1,511,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.14023			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.60080			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.83902			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.57115			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.45579		2.11800	100.33355			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000		100.28991		2.49000	131.48218			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.22245			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.74149		10.38000	101.71316			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.74149		10.38000	101.71316			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.92749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.28029			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000		97.76350		2.63000	106.12287			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59500		205.25326		2.59500	205.85631			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000		106.70817		2.60000	106.69093			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.33661			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62500		204.37832		2.62500	204.97983			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.40866			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		108.63573		2.48000	108.61854			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69000		105.01489		2.69000	104.99768			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.92741			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82572			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79500		103.14240		2.79500	103.06309			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74500		111.06512		2.74500	255.32553			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		123.84812		2.75000	264.38318			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.50464		2.25000	274.32731			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		121.86403		2.97000	260.14611			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.46673		2.59000	127.30661			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.16242			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.34766		2.12000	127.31257			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37771			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.60438			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.02911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.47000	105.97558		2.47000	105.95885			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.42663		104.97509	17.38206			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.26427		101.07593	21.21170			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.24211		100.44759	14.20708			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.79663		100.76967	19.74781			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	2.11500	116.32024		2.11500	116.30295			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000	97.18217		2.34000	110.03328			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.56627			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	96.91296		2.37000	109.72839			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.59302			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	126.61708		2.45000	342.46550			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.92945			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.56099			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	101.58119			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.93500	101.07196		6.93500	101.05337			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.89500	100.36240		7.89500	100.34093			0.00	0	30,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.23000	100.88470		8.23000	100.86222			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.42000	110.91785		8.42000	110.89286			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.94000	103.42673		8.94000	103.40214			0.00	0	790,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.16000	102.31373		9.16000	102.28868			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.72000	89.31499		9.72000	89.29157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		9.75000	109.42989		9.75000	109.40142			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.09000	98.95341		10.09000	100.45371			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.47000	93.30545		10.47000	93.27958			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.23500	82.72795		10.23500	82.70540			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00015			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	100.60572			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.63242			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.63871			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.65652			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.68329			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.70558			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.80356			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.70728			0.00	0	300,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.92831			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.11000	105.10287		9.11000	105.07728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.83273			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.40681			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	101.11642			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.14033			0.00	0	90,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.18655			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.24389			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.32346			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	100.29603			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.57043			0.00	400,000,000	385,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.36360			0.00	0	300,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33319			0.00	0	20,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.42315			0.00	144,000,000	48,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.23036			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.69232			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.94203			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	36,100,200,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.52340			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.92463			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.89527			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.65975			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.14598			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.98352			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.05238			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95553			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78578			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	101.30391			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.67144	102.15438		7.67144	96.29269			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	101.36398			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.67102	101.85616		8.67102	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	101.44120			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.12101	101.93595		9.12101	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53553			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38786			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54237			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59866			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.98393			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.14000	102.56050		9.14000	102.53560			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.09000	109.03080		8.09000	109.00729			0.00	0	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	130.62029		2.03000	278.84539			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05000	133.24232		2.05000	284.44270			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.45000	99.55729		9.45000	99.53232			0.00	0	4,206,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.37500	100.19944		9.37500	100.17450			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	97.66608		100.00000	97.41041			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	44.24489		100.00000	44.13770			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	22.58468		100.00000	22.52997			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.57553		100.00000	14.54022			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	65.83223		100.00000	65.67275			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.73000	116.45940		1.73000	116.44333			563,288,000.00	325,600	76,633,966,300.00
I2038	On 31/01/2038	Spot Bond		1.87000	121.72608		1.87000	121.70880			30,647,617,000.00	16,389,100	70,672,148,200.00
I2046	On 31/03/2046	Spot Bond		1.87000	122.63941		1.87000	122.62199			250,912,486,000.00	134,177,800	48,468,022,900.00
I2050	On 31/12/2050	Spot Bond		1.93000	130.55365		1.93000	130.53493			637,286,000.00	330,200	23,324,358,200.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.60000			0.00	56,800,000	28,400,000.00
IBL11	On 12/03/2015	Spot Bond		7.59500	101.58166		7.59500	101.56124			24,995,145,000,000.00	3,291,000,000	1,645,500,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.77151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70980			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.34500		101.79497		8.34500	101.77198			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.01000		106.12497		8.01000	106.10195			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.16500		100.97764		8.16500	100.95568			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.92351			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.97670			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000		101.51955		1.46000	129.21728			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.18629		2.19000	130.72015			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.07819			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.88533			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.13000		101.70160		8.13000	101.67945			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52795			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63463			0.00	0	50,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.01560			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.72000		99.52460		8.72000	99.50141			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.71000		95.25793		8.71000	95.23587			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36304			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.21000		97.19178		8.21000	97.17041			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.18000		100.93183		9.18000	100.88425			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98954			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.01839			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.94880		7.90000	99.92776			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.50000		99.91359		8.50000	99.89099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.12628			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.75651			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.78000	102.52037		7.78000	102.49911			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.46000	103.61892		8.46000	103.59559			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.55000	105.32256		9.55000	105.29586			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.85115			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12514			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04322			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.06575			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.08813			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00537		100.00000	0.00536			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25115			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.20602			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.78000	101.45809		8.78000	101.43429			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.14103		5.00000	102.12726			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.14103		5.00000	102.12726			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.72731		5.00000	100.71379			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.14103		5.00000	102.12726			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.09851		4.00000	100.08756			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.07559		100.00000	31.92945			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	31.94371		100.00000	31.79817			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	31.94371		100.00000	31.79817			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.34758		9.20000	104.32195			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.84948			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.81623			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.45693	100.00000	7.43867			0.00	0	0.00
IM1001		On 10/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68476			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	100.00000	76.68067	100.00000	100.00000			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.09500	100.13347	9.09500	100.10955			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.70187			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	9.41928	100.00000	9.39647			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	66.08704	100.00000	65.88071			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IN268U		On 11/12/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IN441U		On 07/10/2014	Spot Bond	100.00000	97.75668	100.00000	97.49942			0.00	0	0.00
IN442U		On 14/10/2014	Spot Bond	100.00000	95.98389	100.00000	95.73586			0.00	0	0.00
IN443U		On 21/10/2014	Spot Bond	100.00000	94.29747	100.00000	94.05814			0.00	0	0.00
IN445U		On 04/11/2014	Spot Bond	100.00000	93.47322	100.00000	92.73720			0.00	0	0.00
IN446U		On 11/11/2014	Spot Bond	100.00000	88.28804	100.00000	87.65288			0.00	0	0.00
IN448U		On 25/11/2014	Spot Bond	100.00000	98.36066	100.00000	97.56097			0.00	0	0.00
IN470U		On 21/10/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
INA439		On 23/09/2014	Spot Bond	6.20000	96.99321	6.20000	99.89819			0.00	0	0.00
INA440		On 30/09/2014	Spot Bond	6.20000	99.88124	6.20000	99.77966			0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.20000	99.76276	6.20000	99.66142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA442	On 14/10/2014	Spot Bond	6.20000		99.64456		6.20000	99.54346			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.51904		6.30000	99.41657			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.28029		6.30000	99.17831			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.16134		6.30000	99.05961			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.90741		6.40000	98.80460			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.66785		6.40000	98.56553			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.08793			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.26612		103.89304		11.26612	103.37257			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.26612		102.17928		11.26612	102.33574			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99966			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.34830			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.06970		6.50000	103.05169			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.42198			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14109			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28320			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.38024			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.85120			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.73544			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.63088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.62377			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.19280			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.11562			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.57688			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.16876			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	100.00000		72.12292		100.00000	71.98985		1,562,500,000,000,000.00	15,625,000,000	15,625,000,000.00	
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.22643			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.44593			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.64616			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.20477			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.14092			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59332			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40561			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.42470			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.85500		103.78646		8.85500	103.76189			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64275			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.68365			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.71095			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.15372			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.33000		103.38019		9.33000	103.35457		10,664,190,000,000.00	1,143,000,000	2,143,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.09518			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.61000		102.91849		8.61000	102.89491			0.00	0	1,196,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.54232				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.52831				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	100.98827				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68850				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00010				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.77500	103.90276	8.77500	103.87839				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.69319				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.34091				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	96.96322	3.28000	124.47322				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	138.03432	3.66000	138.00805				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	99.77528				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.65541				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.56178				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.23608				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84487				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000	96.03460	3.73000	96.85461				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000	95.95454	3.73000	103.13650				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.27323				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.95788				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.34000	115.42179	10.34000	115.39017				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.57009				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000	136.50759	3.76000	136.48123				0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	95.48913	100.00000	95.24365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV443U	On 23/10/2014	Spot Bond	100.00000		92.40506	100.00000	99.20000				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		96.10592	100.00000	95.37784				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		91.63150	100.00000	90.94769				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		87.02679	100.00000	86.40958				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.18342				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.60004				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.72896	6.20000	99.62769				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.61084	6.20000	99.50981				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.75327	6.40000	98.65078				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.63372	6.40000	98.53148				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.89189				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.71582				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.46073				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.52591				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.62984				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.68851				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.43241				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40570				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.41526				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.43436				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.34839				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.29533				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.11811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.05835			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.76249			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.51354			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.50843			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.68205			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33545			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18231			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.99846			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.05392			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84039			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.83608			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83608			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.06000	108.99518		9.06000	102.57442			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	19.63735		100.00000	19.56352			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	12.31707		100.00000	12.26290			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23826			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.20000	108.47939		9.20000	102.25034			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.14036			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.78383			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13649			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	89.38086		100.00000	89.16755			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13819			0.00	0	30,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	94.16235		100.00000	93.92576			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		35.49859	100.00000	35.41260				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.86603				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		87.52998	100.00000	87.32057				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		85.99772	100.00000	85.79866				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		92.50668	100.00000	92.27827				0.00	0	5,000,000,000.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		79.20426	100.00000	79.04392				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		91.25390	100.00000	91.03188				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		82.32972	100.00000	82.14717				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.15076				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.15624				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.30819				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00035	100.00000	75.00034				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.47983				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.30073				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.59000		143.50470	8.59000	143.47190				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.21987				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.05194				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.08402				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.45945				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.12081				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.08028				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71000		98.23399	8.71000	98.21124				0.00	0	1,320,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.86000		73.65366	8.86000	99.95545				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.28000	100.46557		9.28000	100.44081			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21191			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.09500	103.62863		10.09500	103.60074			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23067			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.65325			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69566			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.74632			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.26500			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.70481			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.47750			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.87377			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.65806			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.34245			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.34516			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.77840			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47159			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.44188			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.29239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.76061			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12867			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48819			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73000			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.77604			0.00	0	400,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18478			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.21750			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.80947			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85043			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87046			0.00	0	360,000,000.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	89.35989		100.00000	89.14712			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	32.84845		100.00000	32.76800			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	80.17621		100.00000	80.00000			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	8.77915		100.00000	100.00000			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.64000	105.40304		8.64000	105.37867			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.53000	105.29990		8.53000	105.27587			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15630			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.14593			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.31011			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	103.18987			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	103.21276			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.32718			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.46574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.53643			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94500		105.19733		7.94500	105.17494			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.71000		104.21850		8.71000	104.19436			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.45500		105.02230		9.45500	104.99595			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.49500		103.10224		6.49500	103.08416			0.00	0	500,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.48000		102.99711		9.48000	103.09115			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74500		100.88257		7.74500	100.86139			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.50814			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.87000		102.53877		8.87000	102.51446			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.01991			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.33000		105.27641		9.33000	103.65330			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.85652		100.00000	13.82258			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.85207			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.57000		102.44510		8.57000	102.42161			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.69500		103.08530		7.69500	103.06415			615,600,000,000.00	80,000,000	990,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.51000		105.92425		8.51000	105.90026			0.00	0	984,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.70494		100.89771	6.68856			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.79314		100.61875	6.77659			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.77851			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.78363			0.00	200,000,000	50,000,000.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84724			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.92114			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.65044	100.00000	100.00000	0.64886			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.65044	100.00000	100.00000	0.64886			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.91500	99.09173		8.91500	99.06824			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	99.96670		7.59000	99.94646			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.00000	102.46464		9.00000	102.44013			0.00	0	8,784,600,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.11019			0.00	300,000,000	100,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.78000	103.02225		8.78000	102.99781			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67474			0.00	400,000,000	200,000,000.00
NBK13A		On 19/03/2024	Spot Bond	9.25000	103.09416		9.25000	103.06841			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.84667			0.00	800,000,000	400,000,000.00
NBK14A		On 26/06/2021	Spot Bond	8.98000	103.79101		8.98000	103.66585			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72776			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.90721			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33700			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.61835			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92842			0.00	0	300,000,000.00
NBK20B		On 25/06/2021	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
NBK2A	On 15/09/2015	Spot Bond	7.29500	103.24855		7.29500	103.22812			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42653			0.00	1,413,400,000	437,800,000.00
NBK3A	On 09/09/2019	Spot Bond	8.54000	111.76512		8.54000	111.73930			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.76500	35.62187		10.76500	35.61189			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.49500	105.34098		7.49500	105.31981			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.60030			0.00	200,000,000	100,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.38950			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.04500	101.82384		8.04500	101.80203			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98132			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12149			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66180			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.65288			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47277			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45509			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.98016			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41143			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	101.21715			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.14049			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.28682			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.76056			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.82221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.36003			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.01977			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.93500		104.42300		9.93500	104.33756			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.97000		103.18344		9.97000	103.18972			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04009			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63500		101.93109		8.63500	101.90728			50,773,800,000,000.00	5,880,000,000	2,940,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.39367			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.33107			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.92000		104.92636		9.92000	108.12700			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	105.12327			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32555			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.96000		115.00189		11.96000	114.96560			0.00	0	1,633,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.50660			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92504			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	167.73172		2.26000	167.70611			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.53000	105.23647		8.53000	105.21259			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22407			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.16000	106.48556		9.16000	106.45936			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.62568			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76445			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.59213			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.61314			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.60056			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.36000	106.47313		9.36000	107.80871			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61321			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.62572			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.61734			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.56000	106.46093		9.56000	106.43360			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.64258			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.63411			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.63831			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.79299			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.74206			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.65088			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.40000	117.17408		8.40000	117.14774			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.10000	122.62264		9.10000	122.59299		119,210,000,000,000.00	13,100,000,000	6,303,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.15500	172.42956		2.15500	172.40372			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.69000	123.33261		9.69000	123.30073			58,140,000,000,000.00	6,000,000,000	5,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.92011			0.00	0	5,500,000,000.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.04727			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.66445			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02996			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30334			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.53984			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.59976			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.74111			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.64316		100.00000	16.60284			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.28003		100.00000	43.17519			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.54500	105.03579		7.54500	105.01454			0.00	0	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.90627		100.00000	23.84836			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	67.08483		100.00000	66.92232			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81959			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12461			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.39330			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27123			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83612			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.06591			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.37562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.65406			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.43000		104.21672		9.43000	104.07884			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.06337			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.09382			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.10751			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.13795			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.26875			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.29916			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15542			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.01000		41.35358		8.01000	41.34470			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond	6.59500		106.73082		6.59500	106.71169		1,011,282,215,253,500.00	53,340,745,300	60,351,966,600.00	
R158P	On 15/09/2015	Spot Bond	6.74500		93.71878		6.74500	93.70161			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.84500		112.41177		6.84500	112.39087		1,190,587,278,405,500.00	73,935,321,900	23,486,991,900.00	
R159P	On 15/09/2016	Spot Bond	6.67500		87.82100		6.67500	87.80507			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22500		120.01973		8.19000	120.29229		2,495,859,260,237,500.00	19,253,405,500	18,302,152,500.00	
R187P	On 21/12/2026	Spot Bond	7.93000		38.59183		7.93000	38.58363			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.85000		36.07012		7.85000	36.06253			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		284.76541		1.75000	284.72588		230,244,350,000.00	131,568,200	26,495,395,000.00	
R201	On 21/12/2014	Spot Bond	5.99000		102.87247		5.98000	102.85833		1,737,100,000,000.00	290,000,000	70,090,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79500		231.05155		1.79500	231.01919		1,456,889,492,000.00	811,637,600	47,479,350,900.00	
R2023	On 28/02/2023	Spot Bond	7.92500		99.42214		7.85000	99.85433		2,000,629,321,877,500.00	52,445,340,300	42,098,535,200.00	
R203	On 15/09/2017	Spot Bond	7.05000		103.35264		7.01000	103.44088		3,132,613,027,470,000.00	44,342,273,400	85,177,983,400.00	
R2030	On 31/01/2030	Spot Bond	8.56000		96.42097		8.56000	96.39901		873,958,880,000,000.00	02,098,000,000	40,990,192,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond	8.67500	95.94730	8.67500	96.03087					2,327,311,650,000,000.00	68,278,000,000	74,910,000,000.00
R2037	On 31/01/2037	Spot Bond	8.78000	98.50652	8.78000	98.48353					29,852,000,000,000.00	3,400,000,000	64,580,000,000.00
R204	On 21/12/2018	Spot Bond	7.33500	104.42436	7.29000	104.56810					2,299,185,308,583,000.00	13,454,029,800	40,320,394,800.00
R2044	On 31/01/2044	Spot Bond	8.83500	100.37839	8.83500	100.35481					1,520,282,625,000,000.00	72,075,000,000	74,320,000,000.00
R2048	On 28/02/2048	Spot Bond	8.82500	99.74301	8.82500	99.71922					1,333,114,986,747,500.00	51,061,188,300	18,852,746,400.00
R207	On 15/01/2020	Spot Bond	7.54000	100.11341	7.48000	100.35054					1,687,266,980,464,000.00	23,775,461,600	32,792,702,600.00
R208	On 31/03/2021	Spot Bond	7.70000	95.07488	7.63000	95.39917					7,964,408,649,890,000.00	34,338,785,700	33,176,266,100.00
R209	On 31/03/2036	Spot Bond	8.74500	75.87522	8.69500	76.24949					2,799,766,920,456,000.00	20,156,308,800	82,956,235,600.00
R210	On 31/03/2028	Spot Bond	1.76000	171.15836	1.76000	171.13454					192,727,920,000.00	109,504,500	33,020,108,700.00
R211	On 31/01/2017	Spot Bond	0.76000	131.31407	0.76000	131.29938					10,571,441,768,000.00	13,909,791,800	81,932,027,200.00
R212	On 31/01/2022	Spot Bond	1.62000	135.78403	1.62000	135.76569					13,731,606,000.00	8,476,300	73,475,021,700.00
R213	On 28/02/2031	Spot Bond	8.61000	86.41564	8.57000	86.70909					2,454,106,667,544,000.00	85,029,810,400	74,219,055,900.00
R214	On 28/02/2041	Spot Bond	8.77500	77.15689	8.77500	77.13858					2,338,629,258,420,000.00	66,510,456,800	88,858,148,600.00
R227C	On 15/03/2015	Spot Bond	6.90500	96.83094	6.90500	96.81320					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.74500	93.71878	6.74500	93.70161					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.66500	90.76501	6.66500	90.74857					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.67500	87.82100	6.67500	87.80507					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.98500	98.56163	5.98500	98.54571					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.81500	95.14166	6.81500	95.12424					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.68500	92.15049	6.68500	92.13394					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.66500	89.20007	6.66500	89.18410					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.72500	86.21100	6.72500	86.19542					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.98500	82.83328	6.98500	82.81774					0.00	0	0.00

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	7.03500	79.91266		7.03500	79.89756			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.29500	76.47532		7.29500	76.46035			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.27500	73.84449		7.27500	73.83007			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.25500	71.31793		7.25500	71.30404			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.24500	68.85626		7.24500	68.84287			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.44000	65.73518		7.44000	65.72206			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.42000	63.45388		7.42000	63.44125			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.55000	60.66914		7.55000	60.65686			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.52000	58.58474		7.52000	58.57293			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.49000	56.58834		7.49000	56.57697			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.46000	54.67579		7.46000	54.66485			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.42000	52.88774		7.42000	52.87722			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.38000	51.17794		7.38000	51.16781			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.13000	46.00393		8.13000	45.99392			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.09000	44.38134		8.09000	44.37172			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.05000	42.83246		8.05000	42.82323			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.01000	41.35358		8.01000	41.34470			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.97000	39.94114		7.97000	39.93261			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.93000	38.59183		7.93000	38.58363			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.89000	37.30248		7.89000	37.29459			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.85000	36.07012		7.85000	36.06253			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78665			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.67298			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.79702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.62133			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.19035		100.00000	17.14871			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.72592		100.00000	21.67271			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.01632			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23333			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70314			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94855			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60842			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34805			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06723			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.13175			0.00	0	1,400,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.99444			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27257			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43355			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27751			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51546			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.30315			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	100.99410			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	81.30327			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.04927			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.27894			0.00	0	0.00

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	88.88942			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.79730			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	80.14932			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	89.35849			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.75443		12.35000	103.72064			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.49603		100.00000	14.46091			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.52561			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.40615			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.16477			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.86843			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.97772			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.72258		100.00000	3.71346			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.21708		100.00000	16.17780			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.35355		100.00000	37.26306			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.59611		100.00000	13.56318			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.86512		100.00000	23.80730			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.61540			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.18242			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.93000		109.29793		8.93000	109.27184			9,037,160,000,000.00	1,012,000,000	1,782,000,000.00
RW23	On 10/12/2023	Spot Bond	9.10000		105.22327		9.10000	105.19769			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.72000		89.16837		9.72000	106.88126			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.00036			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.04500		108.98588		8.04500	108.96252			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.63539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.06000	104.61365	9.06000	104.58832				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.37276				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.49670				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.19242				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.35338				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.32917				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.24500	104.70283	7.24500	104.68258				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.79000	102.63558	8.79000	102.61146				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.05500	105.31651	8.05500	105.29353			1,847,817,000,000.00		229,400,000	229,400,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.40765	7.96000	105.38492				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.84500	105.51815	7.84500	105.49572				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41000	99.76487	8.41000	99.74218				0.00	0	14,333,271,300.00
SBN34	On 15/09/2015	Spot Bond	7.99000	105.37886	7.99000	105.35605				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.20500	105.17284	8.20500	105.14948				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14303				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.97606				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.69086				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06000	102.22186	8.06000	102.19955				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.76539				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99973				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	103.90953				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.78000	109.54818	8.78000	109.52247				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.84000	104.98951	9.84000	104.96211				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.85491			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93932			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.81290			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.99608			0.00	400,000,000	200,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.39000	104.74328		8.39000	104.71989			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.94525		100.00000	13.91455			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.39000	105.47528		9.39000	105.44897			0.00	0	2,729,400,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30672			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.90000	101.62725		8.90000	101.60307			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.89000	97.72687		8.89000	97.70377			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19716			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.84000	129.99186		9.84000	102.30371			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000	8.93702		100.00000	8.89729			0.00	0	46,500,000,000.00
SBS33	On 19/09/2019	Spot Bond	100.00000	1.76534		100.00000	1.75749			0.00	0	10,000,000,000.00
SBS34	On 19/09/2024	Spot Bond	100.00000	14.57239		100.00000	14.51536		500,000,000,000,000.00	5,000,000,000	46,000,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.33000	99.27107		9.33000	99.24648			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.89500	108.16637		7.89500	108.14361		68,257,390,960,000.00	8,645,648,000	4,652,824,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.28000	128.21935		2.28000	273.71807			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500	102.89191		1.40500	129.37938			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.04000			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	101.38383			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.68767		100.00000	13.65414			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.01549		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.72361		2.03000	127.55188			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.06970		6.50000	103.05169			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47196			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.85891			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.75740			0.00	0	115,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.04000		101.33617		9.04000	101.31170			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.06157			0.00	0	8,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.78779			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.61093		100.00000	14.57553			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21193			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.04211		100.00000	58.85777			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02169			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		66.66670		100.00000	66.66669			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.83567		100.00000	25.77308			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		25.91718		100.00000	25.83626			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.07125		100.00000	22.00234			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.35000		102.41272		9.35000	102.28354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89897			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98636			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.09500		103.66915		8.09500	103.64680			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.89000		99.75505		8.89000	100.26853			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.36000		99.89400		8.36000	99.87141			0.00	0	2,310,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.64919			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89895			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16797			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.13990			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.14364			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.11198			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.11000		104.71540		8.11000	104.69266			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40190			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63921			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.35128			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.18000		98.71822		9.18000	98.69402			0.00	0	1,410,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46357			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91491			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.25730			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.23800		87.88973		9.23800	87.86804			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.73000		90.18688		8.73000	90.16582			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.22500		102.56804		7.22500	102.54810			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.74000		95.13731		8.74000	95.11520			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.19000	100.33460	8.19000	100.31236				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000	108.22300	2.48000	108.61854				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.24000	101.18952	8.24000	101.16721				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.72483				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.79000	107.66724	9.79000	107.63912				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.39300				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.80000	77.79309	9.80000	77.77253				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.31859				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00140				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.31208				0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.51051				0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.36090	0.00000	101.80286				0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.02020				0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.12373				0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.91743				0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.93113				0.00	0	0.00
SY1156	On 25/11/2014	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
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87948			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.79473			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87949			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75837			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.70671			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.64698			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.68921			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.65438			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88003			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.80555			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.58615			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.48246			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.05500	105.03050		7.05500	105.01061			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.80000	101.22454		8.80000	101.20072			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.26693		100.00000	93.03258			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	39.72340		100.00000	39.62717			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22224			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.90354			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39510			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.56996			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00011				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.45642				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.94848				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.75210				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.03253				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.09500		102.34710	8.09500	102.32503				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.30062				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.33637				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.40820	7.83000	101.38704				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.28095				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.32564				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.34973				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.28095				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.32564				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.01759	7.16000	101.26967				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.41320				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40606				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.57742				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.55423				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.25329				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.17346				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.27916				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	101.33637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.56788		8.73000	101.45003			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.27379			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.32564			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.76000	95.73534		8.76000	99.57201			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26306			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.32564			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41678			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.39713			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38998			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.57385			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56672			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.50426			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.12909			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.13619			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.10068			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		100.00000	2.59101		100.00000	100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		100.00000	2.59101		100.00000	100.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		100.00000	2.59101		100.00000	100.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		100.00000	2.59101		100.00000	100.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		100.00000	2.59101		100.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33918			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.79835		101.06155	6.78172			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.27379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.38542			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.43463			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.50605			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.26039			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64113			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.31220			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33019			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.31220			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.33019			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.33918			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30141			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33019			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42909			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.42909			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42909			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57288			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.60881			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56390			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.28159			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.32638			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.30846			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.49500	107.29360		7.49500	107.27204			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond		9.43000	89.38781		9.43000	89.33545			47,150,000,000,000.00	5,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.85000	107.13150		7.85000	107.10908			1,762,360,325,000.00	224,504,500	68,970,254,500.00
TN20	On 17/09/2020	Spot Bond	9.03000	106.85271		9.03000	106.82665			9,887,850,000,000.00	1,095,000,000	16,830,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81282		100.00000	0.81028			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.17000	114.01477		9.17000	113.98700			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53000	100.68585		9.53000	100.66038			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.59000	98.07720		9.59000	98.05225			0.00	0	3,650,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71837			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.69568			0.00	2,547,600	1,505,095,200.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.77276			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.79237			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.79436			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.89096			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09113			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.78270			0.00	0	18,000,000,000.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.61057			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47920			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51076			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.32242			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.41403			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.80655		10.00000	99.77894			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81136		9.75000	99.78444			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.81497		100.00000	9.78881			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.13923			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.14757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.15219			0.00	3,200,000,000	3,200,000,000.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.15311			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.17890			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.23543			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.86669		100.00000	13.80571			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.84168			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.16815			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.95703			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.98473			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.39334			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.46644			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.94258			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.73801			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.50070			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.59170			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.26621			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.55419			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	95.28003			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.13487			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.60049			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.44129			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.13068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.79873			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.51665			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	100.00000	50.57297	100.00000	50.47702			400,000,000,000,000.00	4,000,000,000	25,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.26585	100.00000	13.23371				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	86.48916	100.00000	86.10132				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.07497				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.05791				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02707				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.01157				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.95860				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.67036				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.59849				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.56276				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.14378				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.62852				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.04186				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.56715				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.03000	108.63294	9.03000	108.60644				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.92627				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87871				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.89295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92212			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.92341			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.86640			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86271			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.23500	112.12653		7.23500	112.10488			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000	240.71530		1.25000	240.68518			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.91500	104.22909		6.91500	104.20983			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51000	106.42306		7.51000	106.40174			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.84500	107.31776		7.84500	107.29532			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.10500	106.87543		8.10500	106.85236			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.17000	107.07346		8.17000	107.05016			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.54500	95.16800		6.54500	95.15135			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.47500	93.40262		6.47500	93.38636			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.99500	98.89546		5.99500	98.87940			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.54500	95.15135		6.54500	95.13470			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.23500	69.99738		7.23500	69.98386			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	47.50092		100.00000	47.41080			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.14283		100.00000	25.09513			0.00	0	0.00

Total for j-Bonds : **48,453,510,269,098,500.00** **12,133,894,300** **193 378 072 400.00**

Grand Total: **48,453,511,744,603,200.00** **12,134,070,030** **193 381 331 577.00**