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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2014

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		11.03190	11.03190		11.05040	11.05040		9.80	132,382,800.00	12,000	0.00
\$ / R	On 22/09/2014	Any day expiry		11.07880	11.07880		11.05040	11.05040		10.13	0.00	0	0.00
\$ / R	On 25/09/2014	Any day expiry		11.08050	11.08050		11.05000	11.05000		10.54	0.00	0	5,000.00
\$ / R	On 25/09/2014	Any day expiry	10.94	Call	158.12260	0.15812	143.26140	0.14326	158.123	11.57	0.00	0	5,000.00
\$ / R	On 26/09/2014	Any day expiry		11.08200	11.08200		11.05150	11.05150		10.66	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	6.63600	0.00664	13.45990	0.01346	6.636	12.96	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.01140	0.00001	0.00970	0.00001	0.011	32.24	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry		11.08640	11.08640		11.05590	11.05590		10.54	0.00	0	0.00
\$ / R	On 30/09/2014	Any day expiry		11.08780	11.08780		11.05740	11.05740		10.62	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry		11.10220	11.10220		11.07210	11.07210		10.58	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	377.29820	0.37730	352.14560	0.35215	377.298	11.73	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry		11.14080	11.14080		11.11040	11.11040		10.74	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	32.96560	0.03297	43.40970	0.04341	32.966	9.89	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.38430	0.00038	0.42790	0.00043	0.384	18.59	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry		11.15160	11.15160		11.12110	11.12110		10.74	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	3.02250	0.00302	3.75950	0.00376	3.023	12.47	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	30.45030	0.03045	31.15810	0.03116	30.450	14.80	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		11.15340	11.15340		11.12290	11.12290		10.77	0.00	0	0.00

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 05/11/2014	Any day expiry	10.75	Call	433.62020	0.43362	412.34650	0.41235	433.620	9.90	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	154.19170	0.15419	148.86760	0.14887	154.192	11.03	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			11.16610	11.16610	11.13540	11.13540		10.74	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.18960	11.18960	11.15880	11.15880		10.96	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	56.46150	0.05646	68.01960	0.06802	56.461	10.19	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.87420	0.00387	4.21830	0.00422	3.874	19.89	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.19530	11.19530	11.16450	11.16450		10.99	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.21790	11.21790	11.18720	11.18720		11.01	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.21980	11.21980	11.18910	11.18910		11.01	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.22170	11.22170	11.19100	11.19100		11.02	456,431,425.80	40,674	896,628.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.91650	0.00092	1.04320	0.00104	0.917	16.42	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.72530	0.00173	1.92380	0.00192	1.725	14.74	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	3.33570	0.00334	3.65320	0.00365	3.336	13.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	4.09390	0.00409	4.46240	0.00446	4.094	12.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	5.27570	0.00528	5.72030	0.00572	5.276	12.05	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,128.26370	1.12826	1,098.08880	1.09809	1,128.264	11.57	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	6.56370	0.00656	7.08880	0.00709	6.564	11.57	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	934.39990	0.93440	905.30950	0.90531	934.400	11.05	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	14.45830	0.01446	16.39830	0.01640	14.458	10.94	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	14.93320	0.01493	16.96290	0.01696	14.933	10.91	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	15.42220	0.01542	17.54450	0.01754	15.422	10.89	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	16.44670	0.01645	18.76380	0.01876	16.447	10.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	17.53460	0.01753	20.06000	0.02006	17.535	10.78	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	19.91880	0.01992	22.90050	0.02290	19.919	10.68	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	20.56040	0.02056	23.66600	0.02367	20.560	10.65	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	23.32770	0.02333	26.96320	0.02696	23.328	10.55	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	24.07160	0.02407	27.84940	0.02785	24.072	10.52	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	25.62740	0.02563	29.70190	0.02970	25.627	10.47	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	28.13710	0.02814	32.68910	0.03269	28.137	10.39	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	32.83240	0.03283	38.26710	0.03827	32.832	10.26	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	35.98730	0.03599	42.00710	0.04201	35.987	10.18	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	47.18340	0.04718	54.77120	0.05477	47.183	10.21	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	544.92500	0.54492	522.55150	0.52255	544.925	10.26	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	537.05720	0.53706	514.93460	0.51493	537.057	10.28	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	506.18950	0.50619	485.10660	0.48511	506.189	10.34	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	491.12910	0.49113	470.58080	0.47058	491.129	10.37	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	71.99360	0.07199	82.41880	0.08242	71.994	10.39	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	74.62420	0.07462	85.32200	0.08532	74.624	10.41	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	447.49760	0.44750	428.61430	0.42861	447.498	10.47	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	419.74520	0.41975	402.00370	0.40200	419.745	10.53	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	107.95130	0.10795	121.77770	0.12178	107.951	10.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	111.39090	0.11139	125.51070	0.12551	111.391	10.60	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	114.90230	0.11490	129.31220	0.12931	114.902	10.61	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	355.20870	0.35521	340.38220	0.34038	355.209	10.69	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	133.50870	0.13351	149.38220	0.14938	133.509	10.69	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	319.87590	0.31988	306.79580	0.30680	319.876	10.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	314.23470	0.31423	301.44280	0.30144	314.235	10.81	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	303.16710	0.30317	290.94820	0.29095	303.167	10.84	0.00	0	5,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	176.03850	0.17604	194.80410	0.19480	176.038	10.85	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	271.65770	0.27166	261.11940	0.26112	271.658	10.93	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	225.61560	0.22562	247.12480	0.24712	225.616	11.02	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	196.42680	0.19643	190.09810	0.19010	196.427	11.63	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	178.17800	0.17818	172.87330	0.17287	178.178	11.90	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	430.11630	0.43012	456.96640	0.45697	430.116	12.34	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	127.84610	0.12785	125.27300	0.12527	127.846	12.83	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	123.97980	0.12398	121.60890	0.12161	123.980	12.92	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	122.09970	0.12210	119.82470	0.11982	122.100	12.96	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	103.51850	0.10352	102.17250	0.10217	103.519	13.45	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	99.15390	0.09915	97.99990	0.09800	99.154	13.59	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	88.60990	0.08861	87.90190	0.08790	88.610	13.96	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	78.41460	0.07841	78.10870	0.07811	78.415	14.37	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	73.41190	0.07341	73.29160	0.07329	73.412	14.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	851.71190	0.85171	882.29160	0.88229	851.712	14.60	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	72.46180	0.07246	72.37660	0.07238	72.462	14.65	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	64.61750	0.06462	64.80120	0.06480	64.618	15.07	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	51.50580	0.05151	52.07770	0.05208	51.506	15.94	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	50.92150	0.05092	51.50810	0.05151	50.921	15.99	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	21.88400	0.02188	22.86110	0.02286	21.884	18.53	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	20.54350	0.02054	21.51690	0.02152	20.543	18.75	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.13820	0.01714	18.08650	0.01809	17.138	19.40	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.80940	0.01681	17.75440	0.01775	16.809	19.47	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.25260	0.00025	0.23550	0.00024	0.253	18.48	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.22740	11.22740	11.19670	11.19670		10.98	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	70.69380	0.07069	80.71040	0.08071	70.694	10.35	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	6.39860	0.00640	6.65820	0.00666	6.399	19.52	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.24250	11.24250	11.21200	11.21200		11.17	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.31580	11.31580	11.28520	11.28520		11.34	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	89.90070	0.08990	99.83360	0.09983	89.901	10.37	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.98350	0.03298	34.87460	0.03487	32.983	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.37280	11.37280	11.34210	11.34210		11.48	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	97.53320	0.09753	109.76800	0.10977	97.533	10.32	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.01640	0.04902	54.16150	0.05416	49.016	23.40	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.37490	11.37490	11.34410	11.34410		11.44	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.37690	11.37690	11.34620	11.34620		11.45	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.41150	11.41150	11.38070	11.38070		11.54	4,222,255.00	370	103,302.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	25.09110	0.02509	28.48070	0.02848	25.091	11.60	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	37.08700	0.03709	41.94240	0.04194	37.087	10.99	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	56.83100	0.05683	63.52080	0.06352	56.831	10.75	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	94.05060	0.09405	103.64390	0.10364	94.051	10.45	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	101.89240	0.10189	112.02780	0.11203	101.892	10.40	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	130.62100	0.13062	142.62200	0.14262	130.621	10.44	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	372.51730	0.37252	363.62930	0.36363	372.517	11.54	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	210.02370	0.21002	207.48420	0.20748	210.024	13.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	128.03150	0.12803	128.00950	0.12801	128.031	15.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	93.33950	0.09334	94.11550	0.09412	93.340	16.99	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.08130	0.06108	62.89610	0.06290	61.081	21.45	0.00	0	46,165.00

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\$ / R		On 27/03/2015	Any day expiry		11.43410	11.43410	11.40320	11.40320		11.56	0.00	0	2,435.00
\$ / R	10.80	Put	Any day expiry	108.03440	0.10803		118.75540	0.11876	108.034	10.45	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	66.69240	0.06669		69.06100	0.06906	66.692	24.24	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.50010	11.50010	11.46890	11.46890		11.83	0.00	0	2,450.00
\$ / R	10.80	Put	Any day expiry	119.17590	0.11918		131.46860	0.13147	119.176	10.64	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	78.77500	0.07878		80.50610	0.08051	78.775	24.20	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.55990	11.55990	11.52850	11.52850		11.93	0.00	0	1,375.00
\$ / R	10.80	Put	Any day expiry	125.03520	0.12504		138.62250	0.13862	125.035	10.67	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	82.02790	0.08203		81.84900	0.08185	82.028	23.93	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.59290	11.59290	11.56140	11.56140		12.04	4,637,160.00	400	19,498.00
\$ / R	10.73	Put	Foreign Exchange Future	114.75660	0.11476		127.15140	0.12715	114.757	10.78	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	118.77610	0.11878		131.52660	0.13153	118.776	10.77	0.00	0	25,000.00
\$ / R	11.08	Put	Foreign Exchange Future	210.06500	0.21006		229.05530	0.22906	210.065	10.82	0.00	0	1,500.00
\$ / R	11.10	Put	Foreign Exchange Future	218.33450	0.21833		237.68940	0.23769	218.335	10.86	0.00	0	3,000.00
\$ / R	13.00	Call	Foreign Exchange Future	191.76580	0.19177		191.69110	0.19169	191.766	16.13	0.00	0	25,000.00
\$ / R	13.22	Call	Foreign Exchange Future	170.73820	0.17074		170.81030	0.17081	170.738	16.72	0.00	0	22,850.00
\$ / R		On 26/06/2015	Any day expiry		11.62190	11.62190	11.59040	11.59040		12.05	0.00	0	1,386.00
\$ / R	10.80	Put	Any day expiry	132.53410	0.13253		146.23120	0.14623	132.534	10.79	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	84.76440	0.08476		85.30350	0.08530	84.764	23.91	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.69100	11.69100	11.66020	11.66020		12.39	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	141.25540	0.14126		153.53380	0.15353	141.255	10.95	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	92.77150	0.09277		92.41710	0.09242	92.771	23.64	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.75170	11.75170	11.72140	11.72140		12.53	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	147.08310	0.14708		158.77710	0.15878	147.083	11.04	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	97.02320	0.09702		93.52140	0.09352	97.023	23.66	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.78940	11.78940	11.75950	11.75950		12.66	3,536,820.00	300	1,060.00
\$ / R	10.56	Put	Foreign Exchange Future	103.14420	0.10314		111.75670	0.11176	103.144	11.12	0.00	0	18,946.00
\$ / R	10.60	Call	Foreign Exchange Future	1,298.01500	1.29802		1,276.94320	1.27694	1,298.015	11.06	0.00	0	13,700.00
\$ / R	11.00	Call	Foreign Exchange Future	992.00270	0.99200		974.05320	0.97405	992.003	11.12	0.00	0	33,750.00
\$ / R	12.00	Call	Foreign Exchange Future	521.64560	0.52165		516.20580	0.51621	521.646	13.19	0.00	0	13,700.00
\$ / R	12.50	Call	Foreign Exchange Future	399.33070	0.39933		396.38580	0.39639	399.331	14.52	0.00	0	33,750.00
\$ / R	13.06	Call	Foreign Exchange Future	307.06150	0.30706		306.01230	0.30601	307.062	15.96	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.81820	11.81820	11.78840	11.78840		12.67	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	153.47750	0.15348		164.83840	0.16484	153.478	11.15	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	101.70880	0.10171		103.18400	0.10318	101.709	23.45	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.87820	11.87820	11.84830	11.84830		12.98	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	160.13650	0.16014		172.72950	0.17273	160.136	11.26	0.00	0	300.00
\$ / R	16.98	Call	Any day expiry	108.51500	0.10851		110.23670	0.11024	108.515	23.14	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.93410	11.93410	11.90430	11.90430		13.01	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	166.83870	0.16684		178.54990	0.17855	166.839	11.38	0.00	0	300.00
\$ / R	17.45	Call	Any day expiry	97.47020	0.09747		98.44210	0.09844	97.470	22.82	0.00	0	300.00
\$ / R		On 11/12/2015	Foreign Exchange Future		11.96610	11.96610	11.93630	11.93630		13.14	0.00	0	0.00
\$ / R	11.00	Call	Foreign Exchange Future	1,189.80980	1.18981		1,174.22540	1.17423	1,189.810	11.52	0.00	0	500.00
\$ / R		On 21/12/2015	Any day expiry		11.98610	11.98610	11.95630	11.95630		13.14	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	170.94430	0.17094		182.86500	0.18287	170.944	11.44	0.00	0	300.00
\$ / R	17.87	Call	Any day expiry	93.93550	0.09394		94.72910	0.09473	93.935	22.80	0.00	0	300.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		11.22170	11.22170	11.19100	11.19100		11.02	1,077,283.20	96	1,153.00

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 16/03/2015		Foreign Exchange Future		11.41150	11.41150	11.38070	11.38070		11.54	114,115.00	10	59.00
\$ / R MAXI	On 16/03/2015	11.28	Call	42,599.67220	0.42600	41,491.71020	0.41492	42,599.672		11.28	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future		11.59290	11.59290	11.56140	11.56140		12.04	0.00	0	0.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future		11.78940	11.78940	11.75950	11.75950		12.66	0.00	0	0.00
£ / R	On 17/10/2014		Any day expiry		18.13490	18.13490	18.17080	18.17080		9.47	0.00	0	0.00
£ / R	On 17/10/2014	17.65	Put	48.84640	0.04885	66.19660	0.06620	48.846		10.47	0.00	0	1,650.00
£ / R	On 12/12/2014		Foreign Exchange Future		18.29250	18.29250	18.32880	18.32880		10.65	60,109,155.00	3,286	47,895.00
£ / R	On 12/12/2014	17.45	Put	69.46750	0.06947	83.03870	0.08304	69.468		9.79	0.00	0	2,500.00
£ / R	On 12/12/2014	18.50	Put	502.35490	0.50235	510.32610	0.51033	502.355		11.07	0.00	0	500.00
£ / R	On 12/12/2014	19.19	Call	136.09070	0.13609	165.12720	0.16513	136.091		12.53	0.00	0	16,000.00
£ / R	On 12/12/2014	19.34	Call	112.13910	0.11214	139.36350	0.13936	112.139		12.70	0.00	0	5,000.00
£ / R	On 23/01/2015		Any day expiry		18.42160	18.42160	18.45900	18.45900		11.07	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	374.87880	0.37488	378.65330	0.37865	374.879		10.92	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	527.63340	0.52763	526.59850	0.52660	527.633		11.27	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Put	611.08700	0.61109	608.21520	0.60822	611.087		11.52	0.00	0	4,697.00
£ / R	On 23/01/2015	21.04	Call	55.62520	0.05563	64.27550	0.06428	55.625		15.38	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Call	33.61540	0.03362	38.84700	0.03885	33.615		16.25	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Call	33.12660	0.03313	38.27790	0.03828	33.127		16.28	0.00	0	4,697.00
£ / R	On 16/03/2015		Foreign Exchange Future		18.58100	18.58100	18.62020	18.62020		11.47	18,581,000.00	1,000	1,000.00
£ / R	On 16/03/2015	19.00	Call	449.90780	0.44991	476.23770	0.47624	449.908		12.18	0.00	0	570.00
£ / R	On 12/06/2015		Foreign Exchange Future		18.85240	18.85240	18.89310	18.89310		12.31	18,852,400.00	1,000	365.00
£ / R	On 14/09/2015		Foreign Exchange Future		19.14600	19.14600	19.19260	19.19260		12.37	0.00	0	0.00
¥ / R	On 12/12/2014		Foreign Exchange Future		0.10303	0.10303	0.10308	0.10308		10.10	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future		0.10492	0.10492	0.10497	0.10497		11.66	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry		14.30810	14.30810	14.35980	14.35980		10.23	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry		14.38100	14.38100	14.43260	14.43260		10.65	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future		14.41670	14.41670	14.46860	14.46860		10.82	10,610,691.20	736	73,889.00
€ / R	On 12/12/2014	13.50	Put	27.52670	0.02753	24.25790	0.02426	27.527		10.12	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	54.53570	0.05454	47.66110	0.04766	54.536		9.91	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	114.87140	0.11487	102.53550	0.10254	114.871		10.21	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	171.21600	0.17122	154.73090	0.15473	171.216		10.42	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	108.04950	0.10805	121.42650	0.12143	108.050		12.83	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	90.57720	0.09058	102.21730	0.10222	90.577		13.26	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	82.10400	0.08210	92.86820	0.09287	82.104		13.50	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	28.73320	0.02873	33.29290	0.03329	28.733		16.17	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future		14.67220	14.67220	14.72530	14.72530		11.26	2,200,830.00	150	18,857.00
€ / R	On 16/03/2015	13.80	Put	108.10560	0.10811	103.58700	0.10359	108.106		10.15	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	154.60010	0.15460	145.91530	0.14592	154.600		10.15	1,097,660.71	7,100	12,800.00
€ / R	On 16/03/2015	14.02	Put	161.01680	0.16102	151.90870	0.15191	161.017		10.18	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	347.03880	0.34704	369.87390	0.36987	347.039		11.95	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	332.94440	0.33294	355.18420	0.35518	332.944		12.06	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	276.09680	0.27610	295.83670	0.29584	276.097		12.59	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	269.56100	0.26956	289.00380	0.28900	269.561		12.66	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	232.20070	0.23220	0.00000	0.00000	232.201		13.09	1,438,947.74	6,197	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future		14.92150	14.92150	14.97460	14.97460		11.65	1,492,150.00	100	600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 14/09/2015		Foreign Exchange Future	15.20050	15.20050		15.25710	15.25710		12.20	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	515.65900	515.65900		514.14000	514.14000			0.00	0	0.00
AL12	On 05/02/2015		Index Future	523.77400	523.77400		522.23600	522.23600			0.00	0	0.00
AL12	On 07/05/2015		Index Future	532.75000	532.75000		531.18400	531.18400			0.00	0	0.00
AL37	On 06/11/2014		Index Future	437.04600	437.04600		436.37800	436.37800			0.00	0	3.00
AL37	On 05/02/2015		Index Future	443.92400	443.92400		443.24900	443.24900			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	515.13700	515.13700		514.15700	514.15700			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	523.24400	523.24400		522.25400	522.25400			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	468.99600	468.99600		467.93500	467.93500			0.00	0	584.00
ALBI	On 05/02/2015		Index Future	476.37600	476.37600		475.30400	475.30400			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	484.54000	484.54000		483.44700	483.44700			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.97680	9.97680		9.99930	9.99930		9.20	0.00	0	9,718.00
AU\$ / R	On 12/12/2014	9.45	Put	25.41750	0.02542		19.90490	0.01990	25.418	9.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	100.29920	0.10030		83.75470	0.08375	100.299	9.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	145.12090	0.14512		143.43050	0.14343	145.121	9.36	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	20.64510	0.02065		19.74170	0.01974	20.645	11.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	17.55500	0.01756		16.84750	0.01685	17.555	11.24	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.07810	10.07810		10.10140	10.10140		10.39	0.00	0	4,310.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.17590	10.17590		10.19900	10.19900		11.18	0.00	0	1,050.00
AU\$ / R	On 14/09/2015		Foreign Exchange Future	10.28440	10.28440		10.30990	10.30990		11.60	0.00	0	300.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	10.23370	10.23370		10.20860	10.20860		9.53	0.00	0	0.00
CAD/ R	On 16/03/2015		Foreign Exchange Future	10.38290	10.38290		10.35810	10.35810		9.93	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	47.48400	47.48400		-46.83210	-46.83210			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014		Can-Do Future	986.92240	986.92240		957.93570	957.93570			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014		Can-Do Future	1,084.48950	1,084.48950		1,054.91510	1,054.91510			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014		Can-Do Future	140.07580	140.07580		-121.85090	-121.85090			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014		Can-Do Future	905.04330	905.04330		876.77550	876.77550			0.00	0	1,871.00
CHF / R	On 12/12/2014		Foreign Exchange Future	11.94520	11.94520		11.99040	11.99040		11.37	0.00	0	6,802.00
CHF / R	On 16/03/2015		Foreign Exchange Future	12.16230	12.16230		12.20830	12.20830		11.79	0.00	0	150.00
CNH / R	On 12/12/2014		Foreign Exchange Future	1.81330	1.81330		1.80820	1.80820		10.81	0.00	0	0.00
CNH / R	On 16/03/2015		Foreign Exchange Future	1.83140	1.83140		1.82770	1.82770		10.80	0.00	0	0.00

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	123.03993		123.03993		123.18770	123.18770			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.99120		124.99120		125.14282	125.14282			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	9.56842		83.25984		9.60606	82.98000			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.65912		84.56983		9.69783	84.28666			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.73367		82.22956		9.77356	81.94172			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	467.35900		467.35900		466.36300	466.36300			0.00	0	404.00
GOVI	On 05/02/2015	GOVI	474.71400		474.71400		473.70700	473.70700			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	482.84900		482.84900		481.82300	481.82300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.18531		117.18531		117.41040	117.41040			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	117.88679		117.88679		118.11694	118.11694			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	122.26649		122.26649		122.72009	122.72009			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	122.90400		122.90400		123.36621	123.36621			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	123.63476		123.63476		123.64085	123.64085			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.59521		125.59521		125.60299	125.60299			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	131.61350		131.61350		131.61961	131.61961			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.25244		132.25244		132.26053	132.26053			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.15100		219.15100		219.38000	219.38000			0.00	0	1,161.00

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 05/02/2015			Index Future	222.62700	222.62700		222.86100	222.86100			0.00	0	10.00
IGOV	On 07/05/2015			Index Future	226.46900	226.46900		226.70600	226.70600			0.00	0	0.00
ILBI	On 06/11/2014			Index Future	593.76000	593.76000		594.29900	594.29900			0.00	0	0.00
ILBI	On 05/02/2015			Index Future	603.17500	603.17500		603.72400	603.72400			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014			Can-Do Interest Rate	144.74796	144.74796		144.76267	144.76267			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	6.17000	93.83000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014			Jibar Tradeable Future	6.25000	93.75000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.37000	93.63000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015			Jibar Tradeable Future	6.44000	93.56000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015			Jibar Tradeable Future	6.56000	93.44000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.62000	93.38000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.91000	93.09000		6.99000	93.01000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	7.09000	92.91000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	7.24000	92.76000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.38000	92.62000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.52000	92.48000		7.61000	92.39000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.61000	92.39000		7.69500	92.30500			0.00	0	0.00
QUANTO € / \$	On 12/12/2014			Foreign Exchange Future	1.28470	1.28470		1.29290	1.29290			0.00	0	180.00
QUANTO € / \$	On 16/03/2015			Foreign Exchange Future	1.28570	1.28570		1.29390	1.29390			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	8.23196	121.26303		8.26409	120.99174		8.26	24,252,606.00	200	48,750.00
R186	On 06/11/2014	7.70	Call	Bond Future	171.10000	0.17110		151.01000	0.15101	171.100	8.05	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	Bond Future	282.19000	0.28219		250.87000	0.25087	282.190	8.09	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	Bond Future	664.30000	0.66430		599.57000	0.59957	664.300	8.17	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	Bond Future	1,754.88000	1.75488		1,619.58000	1.61958	1,754.880	8.29	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	Bond Future	1,181.42000	1.18142		1,317.41000	1.31741	1,181.420	8.29	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	Bond Future	722.32000	0.72232		821.93000	0.82193	722.320	8.36	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	Bond Future	604.66000	0.60466		693.02000	0.69302	604.660	8.39	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	Bond Future	541.71000	0.54171		623.64000	0.62364	541.710	8.41	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	Bond Future	28.86000	0.02886		37.12000	0.03712	28.860	8.75	0.00	0	2,010.00
R186	On 05/02/2015			Bond Future	8.29724	117.87511		8.33037	117.60103		8.84	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	Bond Future	699.20000	0.69920		758.43000	0.75843	699.200	9.18	0.00	0	9,600.00
R186	On 07/05/2015			Bond Future	8.34612	119.89707		8.38044	119.61854		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
R186/R157	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/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			287.07456		287.07456		287.09075	287.09075			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.61058		285.61058		285.63062	285.63062			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			232.41673		232.41673		232.93810	232.93810			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.90667		232.90667		233.43955	233.43955			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			7.93407		100.41955		7.96638	100.22731		6.87	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.00349		101.99953		8.03699	101.80557		6.96	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.04728		99.82111		8.08220	99.62397		7.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.05995		101.73961		8.09577	101.54229		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	945.24000		0.94524		992.15000	0.99215	945.240	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			7.03258		104.37155		7.10297	104.18964		2.42	0.00	0	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	166.90000		0.16690		122.45000	0.12245	166.900	2.40	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	301.31000		0.30131		231.40000	0.23140	301.310	2.42	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.11147		106.01373		7.18899	105.83028		2.38	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,531.94000		1.53194		1,388.79000	1.38879	1,531.940	2.44	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.13007		103.66195		7.21662	103.47551		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			8.61593		97.04948		8.64286	96.83215			45,613,255.60	470	4,662.00
R2030	On 05/02/2015	Bond Future			8.68103		94.56954		8.70865	94.35012			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.73424		96.19263		8.76272	95.96953			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			8.82418		99.22197		8.86624	98.82658			53,579,863.80	540	7,248.00
R2037	On 05/02/2015	Bond Future			8.88635		96.52588		8.92951	96.12553			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.93790		98.18257		8.98228	97.77553			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			7.32824		105.46030		7.38196	105.27006		3.50	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	25.24000		0.02524		36.71000	0.03671	25.240	3.61	0.00	0	1,270.00

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 05/02/2015	Bond Future			7.40138		103.08468		7.45879	102.89277		3.63	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.44011		104.85267		7.50209	104.65764		3.63	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.41731		102.82617		7.48333	102.63115		3.53	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	411.35000		0.41135		453.89000	0.45389	411.350	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			8.87767		101.10115		8.91457	100.72381			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.93711		98.30939		8.97494	97.92738			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.98648		99.99679		9.02535	99.60833			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.87331		100.40508		8.91025	100.01770			333,344,865.60	3,320	29,570.00
R2048	On 05/02/2015	Bond Future			8.93415		101.98482		8.97203	101.59265			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.97956		99.29963		9.01845	98.90087			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			7.55055		101.06070		7.58317	100.92416		4.56	0.00	0	35,188.00
R207	On 05/02/2015	Bond Future			7.62148		99.00967		7.65578	98.87227		4.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.66860		100.70816		7.70506	100.56855		4.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,641.07000		1.64107		1,571.10000	1.57110	1,641.070	4.77	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.66840		98.99791		7.70634	98.85921		4.81	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,405.60000		1.40560		1,348.13000	1.34813	1,405.600	4.74	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.70936		96.00087		7.74174	95.84484		5.63	384,003,480.00	4,000	42,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	25.19000		0.02519		32.26000	0.03226	25.190	5.89	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.77836		97.51137		7.81214	97.35408		5.68	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.82239		95.78143		7.85791	95.62160		5.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.82794		97.62263		7.86459	97.46320		5.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	636.84000		0.63684		672.15000	0.67215	636.840	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			8.74212		76.77629		8.77895	76.48969		12.80	117,007,065.96	1,524	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	664.02000		0.66402		593.42000	0.59342	664.020	12.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,451.99000		1.45199		1,323.33000	1.32333	1,451.990	12.80	0.00	0	2,200.00

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	8.95	Call	2,360.85000		2.36085	2,183.51000	2.18351		2,360.850	12.94	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,621.34000		2.62134	2,432.68000	2.43268		2,621.340	12.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,893.18000		2.89318	2,693.78000	2.69378		2,893.180	13.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	261.73000		0.26173	312.84000	0.31284		261.730	13.16	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	91.48000		0.09148	114.02000	0.11402		91.480	13.34	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	63.49000		0.06349	80.25000	0.08025		63.490	13.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	9.06000		0.00906	12.33000	0.01233		9.060	13.52	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	6.71000		0.00671	9.24000	0.00924		6.710	13.52	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	4.94000		0.00494	6.88000	0.00688		4.940	13.52	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.80044		77.98434	8.83817	77.69413			13.23	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.84602		76.17174	8.88474	75.87676			14.15	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.87372		77.63658	8.91309	77.33869			13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,411.61000		1.41161	1,482.54000	1.48254		1,411.610	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			172.34802		172.34802	172.55594	172.55594				0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.08102		175.08102	175.29429	175.29429				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			132.37173		132.37173	132.38631	132.38631				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.86503		132.86503	132.88154	132.88154				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			136.88407		136.88407	136.89282	136.89282				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.29219		137.29219	137.30276	137.30276				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			8.61556		87.36401	8.64753	87.11551			11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.68012		88.73860	8.71293	88.48724			11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.72700		86.71290	8.76075	86.45739			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			8.82766		77.62692	8.86455	77.32659			13.44	0.00	0	6,066.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,408.99000		3.40899	3,187.16000	3.18716		3,408.990	13.61	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	38.63000		0.03863	49.76000	0.04976		38.630	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.88716		78.84828	8.92495	78.54426			13.88	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.93132		76.90650	8.97009	76.59735			14.96	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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/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	21,346.30000		21,346.30000		21,357.50000	21,357.50000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.93050		4.93050		4.94050	4.94050		6.64	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.90390		4.90390		4.91490	4.91490		8.49	0.00	0	0.00

Total for Derivatives : **1,674,585,830.61** **83,473** **3 265 285.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.89881			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.13500		105.21085		7.13500	105.17076			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97425			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.52500		102.80793		8.52500	102.76053			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.39039			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.17000		105.76677		9.17000	105.71496			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.63731			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.72819			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.39000		99.14562		9.39000	99.09618			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.25500		100.36883		7.25500	100.32996			2,176,500,000,000.00	300,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.67171			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.85000		107.29617		8.85000	107.24568			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.36000		138.44990		1.36000	138.42466			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.40000		127.10238		2.40000	271.33981			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.16360			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.74761			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12386			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.12875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.13187			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.48569			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.39148			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.42785			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	128.78090		3.10000	128.73585			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.11000	120.20717		4.11000	120.15853			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.86000	104.70808		4.86000	104.66167			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		83.63456		100.00000	83.25782			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	171.69187		2.14000	171.64057			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.54868		2.76000	162.49468			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.38794		2.17000	173.33585			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.79500	185.84843		1.79500	185.79638			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.04625	77.19135		8.04625	77.15863			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.04625	77.19135		8.04625	77.15863			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	100.02009			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	101.48637			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	7.28000	102.59474	7.28000	102.55453				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	99.87960				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.42500	105.96589	7.42500	105.92322				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43298				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	94.28005	2.67000	106.74850				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	101.10549	2.50000	157.27234				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39500	117.19553	2.39500	211.85175				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	9.53500	90.34013	9.53500	90.29366				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	96.08000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.90000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45130				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	100.65500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		108.89984		9.63000	108.84389			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	9.63000		108.89984		9.63000	108.84389			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.87500		89.56624		8.87500	89.52375			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	9.72500		108.19914		9.72500	108.14302			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	100.26286			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.14945			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.20000		105.20983		8.20000	105.16313			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.88000		107.03127		8.88000	106.98047			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.08500		104.00609		7.08500	103.96675			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.81000		99.89636		8.81000	99.84931			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.82500		93.21272		9.82500	93.16335			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.05500		102.00153		8.05500	101.95704			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.25893		2.21000	275.18381			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		126.90824		1.30000	129.70598			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		128.79950		2.12000	131.34766			0.00	0	0.00

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		0.00480	100.00000	0.00476				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.99853	100.00000	66.67432				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.58500		102.07766	11.58500	102.01417				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.92999				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.56538	100.00000	5.53815				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.95291				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.27745				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		33.17223	100.00000	33.00994				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.90706				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.36653	11.00000	65.32916				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.23023	100.00000	21.12636				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	100.02226				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.02453				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.02125				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.02193				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.02223				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.19811				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.19811				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20521				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.25492				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20521				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19100			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.54720			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22865			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.93825			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02155			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.02200			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02222			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02169			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02073			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.33000	102.88646		9.33000	102.83433			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.26630			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.92852			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	85.39701			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.47774			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	173.57285			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.02117			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	101.03770			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46219			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.03800			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77555			0.00	0	0.00

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	101.72017				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.63815				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	98.73160				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44680				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.02127				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22475				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01886				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01837				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01932				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02099				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02000				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01895				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01926				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.13790	10.23000	100.08271				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.01939				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01909				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.86898				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.46500	103.82409	9.46500	103.77163				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02083				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.56731	1.75000	115.60076				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25681				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01910				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02172				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02105			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	98.65037			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.10126			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80105			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02081			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14836			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02224			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02028			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02128			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02163			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54245			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78571			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02178			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02178			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02447			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02332			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.14674			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02447			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.44559			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02226			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02343			0.00	0	0.00

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	124.10286			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.98655			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02052			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02034			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.65417			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02084			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.66923			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02172			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02055			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02052			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.02094			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91152			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19993			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.16356			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.10596			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.71763		100.00000	14.64641			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65396			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.72010			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76410			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.36023			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.49713			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.67954			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.31945			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.98500	100.82404		7.98500	100.78091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.70200			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.98226			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.44500		100.72673		8.44500	100.68070			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.31500		118.48320		9.31500	118.42426			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		97.33333		100.00000	99.89091			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.50500		105.01859		7.50500	104.97586			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		94.42509		100.00000	93.95059			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27500		102.80972		9.27500	102.75908			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.23142		100.00000	16.15965			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.01000		103.12744		10.01000	103.07271			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000		164.19524		2.75000	164.14077			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.38769			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.27489			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.28990			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.33666			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	100.19681			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.72325			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05866			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	100.02105			0.00	0	0.00

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	100.08451			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33767			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.97500			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	100.30586			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.20301			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64500	128.69030		2.64500	292.60744			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	98.15176			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	101.37488			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	12.64324		100.00000	12.59531			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21951			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01920			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01894			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.88791			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.93500	102.70922		8.93500	102.66018			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.65127			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.15689			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.48085			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93832			0.00	400,000,000	720,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.62304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.45000	103.40622		9.45000	103.35407			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.66500	103.63679		7.66500	103.59421			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.69460		100.00000	40.33747			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.79622			0.00	200,000,000	100,000,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.81447			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.72000	99.85217		7.72000	99.81001			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.80000	102.78007		8.80000	102.73171			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.21697	101.66417		11.21697	100.89729			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.18574	100.12459		11.18574	99.96148			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.22685	100.05769		11.22685	99.92135			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.80168			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.26627	99.93650		11.26627	99.85271			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.07156	99.11494		12.07156	98.99613			88,605,250,400,000.00	7,340,000,000	3,670,000,000.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.79706			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.79706			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.79713			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.46697	99.21906		11.46697	99.40066			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.39632	100.76299		11.39632	99.86972			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.18574	100.12459		11.18574	99.96148			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.31482	100.14115		11.31482	99.98934			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.49795	95.41158		10.49795	99.67619			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.80729			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.79744			0.00	0	0.00

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	99.79744			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	11.03187		98.72713		11.03187	99.06543			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.57500		98.80677		11.57500	98.65712			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.80317			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.50000		71.05797		11.50000	96.59481			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	99.82515			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		91.12059		9.28000	99.82565			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.80031			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33500		69.77986		11.33500	98.90426			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80604			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80126			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.80126			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	99.80833			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81072			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.87600			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	99.81072			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80795			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81763			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.81081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86380				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21697	101.57963	14.21697	100.82608				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45082	99.64082	15.45082	99.53661				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.33220	99.59766	14.33220	99.60155				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.73922				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.73922				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.73922				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.72968				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.77262				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.79411	100.00000	20.71528				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.46471	100.00000	18.37535				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.80496	100.00000	16.72364				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.37343	100.00000	10.32323				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.37343	100.00000	10.32323				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.54198	100.00000	12.48128				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.86741	100.00000	10.81481				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.18634				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.21147				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.37121				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45643				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.39883	100.00000	8.78664				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.39883	100.00000	8.78664				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	92.63959	100.00000	92.17172				0.00	0	0.00

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		86.90476		100.00000	86.49289			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		83.71560		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.97460		2.11000	178.37520			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24500		95.29016		8.24500	149.68691			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24500		96.60399		8.24500	150.03758			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.63000		99.50948		8.63000	99.46355			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.33514			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	7.93500		97.50437		7.93500	97.46315			0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.29834			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.28995			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31610			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40324			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49035			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73379			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.61231		100.00000	24.49320			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.05848			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.11079			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13321			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14068			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.23029			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.34969			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.41175		100.00000	15.33717			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.41175		100.00000	15.33717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15957			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17143			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17467			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.35000	101.22525		8.35000	101.17951			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18436			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20145			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	13.75496		100.00000	13.68767			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	13.75496		100.00000	13.68767			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.31023			0.00	700,000,000	350,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.86744			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.63500	67.16795		8.63500	102.87838			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.59955			0.00	114,000,000	38,000,000.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.86340			0.00	114,000,000	38,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.59427			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.68786			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.58501			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.61421			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66720			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.88693			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.25520			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	55.58248		100.00000	55.31056			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.40192			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44276			0.00	0	0.00

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	99.53478			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.75651			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.48041		100.00000	20.38130			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12408			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.74955			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.54000	105.67050		7.54000	105.62720			1,719,120,000,000.00	228,000,000	76,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.45000	114.25271		9.45000	114.19539			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.78155			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.35000	105.75414		9.35000	105.70164			0.00	0	820,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.53500	96.88343		12.53500	96.81837			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.49911			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.49500	101.87678		11.49500	101.81491			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.85804			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.39000	103.42708		9.39000	103.37552			0.00	0	950,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.33591			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.93500	97.78627		11.93500	97.72467			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.77936			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.23082			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96887			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20000	96.12880		10.20000	96.07684			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07500	117.46851		10.07500	117.40543			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.92500	113.67973		9.92500	113.61958			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.25500	112.90451		9.25500	112.84809			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.70000	100.37599		11.70000	100.31398			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.99490			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.62882			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.59871			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.70695			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	100.00000	17.63341		100.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.73197			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.53076			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99715			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.07819			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.17127			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24462			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23185			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29933			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94282			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02128			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93141			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.33165		10.11000	102.27681			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58504			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.60902		2.76000	119.56939			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	116.69581		3.14000	119.42862			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.55988		8.25000	100.51497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.82000	126.90616		2.82000	121.10674			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.68500		2.40000	118.98981			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03044			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39899			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37820			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.75500	103.30380		8.75500	103.25544			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.52897			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50605			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34822			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36014			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.80500	103.42432		8.80500	103.37564			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.80500	103.42432		8.80500	103.37564			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.85500	102.19486		8.85500	102.14648			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02182			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02418			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.46216			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.46216			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.82605			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02229			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60217			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.63891			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.79778		9.35000	100.74773			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.79778		9.35000	100.74773			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60172			0.00	0	0.00

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	100.60328		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35259		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17886		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27238		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27730		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17886		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17886		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21660		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95154		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.52264		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06476		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06476		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06476		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.40942		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.26500	101.36598	9.26500	101.31609		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.09927		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02507		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42532		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42546		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45658		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.67231		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.71922		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65129		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.17912				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41149				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.30670				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10698				0.00	4,400,000,000	2,200,000,000.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02079				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32296				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.99481				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16948				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.92989				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.48398				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83738				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93070				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.70447				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.02339				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83743				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83743				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82706				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	101.40959				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	100.94363			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.81500		96.66375		10.81500	96.60843			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.33500		93.32691		11.33500	93.27008			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83470			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.02478			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.92224			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30613			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.26576			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		103.48094		8.80500	103.47768			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02184			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31932			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	100.02282			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02321			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.02474			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02244			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.03186			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.03186			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	76.35521			0.00	2,200,000,000	4,400,000,000.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02465			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83470			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	109.71945			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	109.82587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24576		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02857		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83374		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03166		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.02551		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.01936		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.02400		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23346		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.91209		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83853		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.16804		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.52649		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.03138		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	101.18663		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.29790		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.01995		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.09552	10.55000	99.97207		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.99500	103.42831	9.99500	103.32698		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02132		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.22571		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.13500	104.78389	12.13500	104.65602		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.27709		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.16500	104.65192	12.16500	104.45060		0.00		0	0.00	

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	10.59500		104.39780		10.59500	104.22222			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.27709			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.28649			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.02630			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.02429			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.02474			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02184			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.82763			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.50000		101.94255		9.50000	101.78045			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.80158			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02408			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.14211		10.55000	100.08524			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.14801		11.00000	97.35871			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25514			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.02447			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27768			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92500		100.79390		11.92500	100.53404			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.02677			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.02184			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.34667			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.02329			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,300,000,000	2,200,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.27930		7.01000	39.88375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	157.65571			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.63000		99.50948		8.63000	138.55133			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.24500		34.07457		8.24500	149.68691			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.24500		34.49877		8.24500	150.03758			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.49491			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.43074			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.66395			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.66395			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.02207			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02056			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02091			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02224			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30613			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02029			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02132			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02119			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.02132			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.67659			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.60609			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		105.69648		8.87000	103.50870			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75000		103.50603		8.75000	103.45761			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.11000		115.63011		10.11000	115.56781			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.45500		105.81489		8.45500	105.76702			0.00	0	0.00

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	9.70000	105.17368		9.70000	105.11865			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.77500	105.47679		9.77500	105.42180			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.12500	94.10165		10.12500	94.05087			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97500	94.38686		10.97500	94.33177			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97500	92.25650		10.97500	92.20266			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.59779			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.55759			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46242			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46733			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.95706			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.58724			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	100.00000	1.74968		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02000	102.41956		11.02000	102.34629			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.58290		100.00000	11.52624			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.83530		100.00000	3.81112			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.95682		100.00000	13.86886			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.10781			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.07500	96.73601		8.07500	96.69440			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.55668			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49929			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34610			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	88.00627		100.00000	87.59789			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.03516			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.32655			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.93664			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.28223			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02852			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.09538			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.03202			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02486			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.43001			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70000	104.07328		8.70000	104.02486			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.53500	115.98960		7.53500	115.94273			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.40500	105.67997		8.40500	105.63269			0.00	0	1,420,000,000.00
DV23	On 27/02/2023	Spot Bond	9.01000	106.53014		9.01000	106.47913		90,100,000,000,000.00	10,000,000,000	11,660,000,000.00	
DV24	On 18/02/2024	Spot Bond	8.97500	105.45853		8.97500	105.40822			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.56000	105.19976		9.56000	105.14637			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25684			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19411			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.88943			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.12998			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79360			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01089			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.00000	127.29257		8.00000	127.23831			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.15324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		102.84523		0.20000	135.25535			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.02000		123.55623		2.01000	123.66154			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.02000		110.95382		2.02000	110.92147			0.00	0	600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000		109.83545		2.10000	109.80296			0.00	0	22,440,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14500		102.16716		2.14500	102.13662			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.60000		105.88262		9.60000	105.82868			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45000		106.44435		9.45000	106.39006			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.02500		104.06356		10.02500	104.00825			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.25000		95.30974		10.25000	98.36032			20,500,000,000,000.00	2,000,000,000	1,000,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.33500		107.17336		10.33500	106.15631			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77678			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.53706			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22450			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.85348			0.00	342,300,000	114,100,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.60886			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.66959			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		98.02620		100.00000	97.51961			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		55.66321		100.00000	55.31238			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		90.84323		100.00000	90.40753			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		77.42698		100.00000	77.12155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000	132.08504		3.00000	132.03932			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.44500	104.02820		11.44500	103.96530			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.52463			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.34196			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.97154			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.91500	100.30448		9.91500	100.25146			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.73455			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.56475			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84018			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	100.77662			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	100.82528			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.17413			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70099			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72993			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69521			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.71933			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70856			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69881			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05500	101.15963		7.05500	101.12110			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81500	108.37723		7.81500	108.33184			257,244,792,000.00	32,916,800	10,800,000,000.00
ES23	On 25/01/2023	Spot Bond	8.52500	110.33324		8.52500	110.28319			599,247,825,000.00	70,293,000	7,102,938,200.00
ES26	On 02/04/2026	Spot Bond	8.89500	92.41620		8.89500	92.37226			0.00	0	9,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.52000	82.61832		9.55500	82.31341			0.00	0	32,600,000,000.00
ES42	On 25/04/2042	Spot Bond		9.65500	92.46460		9.65500	92.41697			0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.76376			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.76378			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61562			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35312			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.94074			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.37684			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45646			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23178			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.69740		100.00000	11.64079			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.38404		100.00000	11.32895			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.16702			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.56275			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.18634			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.19919			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.33500	99.33707		9.33500	99.28755			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24468			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24461			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.29577			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.69510			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.47769			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.48561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.20000		101.76530		10.20000	102.10492			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.13500		105.96736		11.13500	105.90464			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.66796			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		129.64998		2.22000	130.48027			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.61555		2.24000	274.57253			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		103.08339		2.39000	109.54272			0.00	0	3,500,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.48000		101.33544		2.48000	157.63021			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28500		119.05888		2.28500	215.22137			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.69500		105.70663		7.69500	105.66254			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83100		62.75054		7.83100	62.08573			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46100		40.16580		9.46100	39.24700			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.86529		9.70000	37.93678			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		69.78967		100.00000	69.52381			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		76.63062		100.00000	76.34012			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.55513			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02493			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02133			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02360			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.10348		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.10348		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02447			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	100.02334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08130			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02408			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.08316		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	100.02557			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	100.03137			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03046			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	16.61700		100.09221	16.53564			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.37200			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
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02780			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.35610			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02295			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	100.02325			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02109			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02290			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02982			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02250			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.75046		13.22500	57.70919			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02124			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02127			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03038			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02222			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	94.57031		3.62500	97.80398			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.49171			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.75530			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92959			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.07460			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.21286				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.02492				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.88899				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.20000				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.38022				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02852				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02269				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02779				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.02111				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.02290				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.02290				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.15963				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.66585				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.76123				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.86296				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47275				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.02415				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45887				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.84483				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43467				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43877				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.44576				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.30679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.44576			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30122			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.05984			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.12508		8.75000	101.13539			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.85432			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.61634		100.00000	10.54942			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.69180		100.00000	9.63071			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.19804			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.02299			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02289			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30223			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26115			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	116.43979		3.46000	120.24897			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02332			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02357			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	107.51153		3.44000	120.40656			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	104.87321		3.46000	120.24897			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000	102.06271		2.62000	125.87625			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000	101.26696		2.69000	132.96292			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41910			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02016			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02320			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.09636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02726			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02622			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02350			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02347			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.82720			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.15422			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.18594		100.00000	9.14100			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	22.24276		100.00000	22.13394			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	66.50165		100.00000	66.08704			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.77560		100.00000	16.44604			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.76000	148.57648		4.76000	148.51148			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.77483			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.63719			0.00	600,000,000	300,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.76115			0.00	10,000,000,000	5,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.16103			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.62127			0.00	31,900,000	31,900,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.85778			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.59198			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.46055		2.11800	100.34844			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.49000	100.31722		2.49000	131.50302			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.24268			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.79816		10.38000	101.74149			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.79816		10.38000	101.74149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.94527			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.30513			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.63000		97.79522		2.63000	106.14010			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59500		205.31004		2.59500	205.88959			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.60000		106.74262		2.60000	106.70816			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35398			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62500		204.43508		2.62500	205.01312			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.43544			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		108.67010		2.48000	108.63573			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.69000		105.04930		2.69000	105.01489			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94555			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	100.84433			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79500		103.19590		2.79500	103.08027			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.74500		111.11795		2.74500	255.36784			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		123.86660		2.75000	264.42702			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.52035		2.25000	274.36912			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		121.88366		2.97000	260.19081			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.48092		2.59000	127.32712			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.18413			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.38669		2.12000	127.33149			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40041			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.05116			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000	106.00907		2.47000	105.97558			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.51611		104.97509	17.42663			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.36982		101.07593	21.26427			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.31241		100.44759	14.24211			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.89463		100.76967	19.79663			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	116.35484		2.11500	116.32024			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	97.19446		2.34000	110.05028			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.56736			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	96.92538		2.37000	109.74543			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.61728			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	126.63392		2.45000	342.51952			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.95098			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.58307			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	101.60430			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.92500	101.11374		6.92500	101.07658			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90500	100.38738		7.90500	100.34439			0.00	0	30,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.27000	100.82566		8.27000	100.78053			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.46500	110.82694		8.46500	110.77674			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.01000	103.19237		9.01000	103.14296			0.00	0	790,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.23000	102.04980		9.23000	101.99950			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.79500	88.96913		9.79500	88.92214			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.78500	109.25427		9.78500	109.19725			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.12500	98.75494		10.12500	100.24736			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.51000	93.06536		10.51000	93.01356			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29000	82.35834		10.29000	82.31319			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	100.01714			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01814			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01879			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01989			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.02071			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.02426			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	100.62475			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.65227			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.65875			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.67711			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.70470			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.72767			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.82864			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73073			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.94928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.15000	105.06455		9.15000	105.01320			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			2,340,000,000.00	23,400	6,900.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.84973			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.42376			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	101.13631			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16065			0.00	0	90,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.20767			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.26600			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34696			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	100.31741			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.59040			0.00	300,000,000	385,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.38668			0.00	0	300,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35345			0.00	0	20,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.44193			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.25156			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.71469			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.96147			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	100.54254			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91531			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48341			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.67937			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.16714			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.00459			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.07371			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97259			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.80286			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	101.32542			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.68125	102.19117		7.68125	96.29565			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	101.38646			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.68080	101.89831		8.68080	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	101.46491			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.13079	101.98059		9.13079	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	101.56077			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41241			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.56808			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.62520			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.00645			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.18000		102.52515		9.18000	102.47515			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15000		108.78995		8.15000	108.74274			0.00	0	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		130.63470		2.03000	278.88622			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		133.25717		2.05000	284.48450			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.50000		99.17043		9.50000	99.12042			0.00	0	4,133,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42500		99.80058		9.42500	99.75064			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		63.84496		100.00000	63.53600			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.57498		100.00000	16.49477			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		98.18147		100.00000	97.66608			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.46004		100.00000	44.24489			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.69451		100.00000	22.58468			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.64641		100.00000	14.57553			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		66.15236		100.00000	65.83223			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		116.27497		1.73000	116.45940			89,460,625,450,000.00	51,120,357,400	96,657,166,300.00
I2038	On 31/01/2038	Spot Bond	1.89000		121.31678		1.87000	121.72608			147,735,219,114,000.00	78,166,782,600	02,368,648,200.00
I2046	On 31/03/2046	Spot Bond	1.87000		122.67427		1.87000	122.63941			31,077,530,000.00	16,619,000	48,468,022,900.00
I2050	On 31/12/2050	Spot Bond	1.93000		130.59111		1.93000	130.55365			92,987,135,976,000.00	48,179,863,200	44,744,394,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.70000			0.00	0	28,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	7.58500	101.62702		7.58500	101.58623			24,962,235,000,000.00	3,291,000,000	3,291,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79099			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72778			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.35500	101.82722		8.35500	101.78118			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.05000	106.04757		8.05000	106.00134			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.17500	101.00429		8.17500	100.96031			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94334			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.99764			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000	101.52758		1.46000	129.23418			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.19863		2.19000	130.73981			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.09640			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90520			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.17000	101.62426		8.17000	101.57980			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54699			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65527			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.03525			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.76500	99.41688		8.76500	99.37028			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.77000	95.06122		8.77000	95.01688			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38034			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.25000	97.11642		8.25000	97.07353			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.24000	100.71485		9.24000	100.64249			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00922			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.03863			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.99090		7.90000	99.94880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond		8.54500	99.81486		8.54500	99.76949			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.14858			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.77613			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.82000	102.47652		7.82000	102.43380			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.50500	103.50064		8.50500	103.45381			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.62500	104.90566		9.62500	104.85208			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.87025			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14477			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06316			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.08610			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.10889			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00539		100.00000	0.00537			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27055			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.22631			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.85000	101.18627		8.85000	101.13839			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.75434		5.00000	100.72731			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.16860		5.00000	102.14103			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.12042		4.00000	100.09851			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.36987		100.00000	32.07559			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	32.23678		100.00000	31.94371			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	32.23678		100.00000	31.94371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	104.39889		9.20000	104.34758			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87140			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87140			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.84023			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49359		100.00000	7.45693			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70218			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	100.00000	77.00422		100.00000	76.68067			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.10500	100.17683		9.10500	100.12892			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.72951			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.46509		100.00000	9.41928			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	66.50165		100.00000	66.08704			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	76.51992		100.00000	76.20042			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	82.57919		100.00000	82.20721			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	98.27528		100.00000	97.75668			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	96.48381		100.00000	95.98389			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	94.77981		100.00000	94.29747			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	94.98085		100.00000	93.47322			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	89.58640		100.00000	88.28804			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	81.26160		100.00000	98.36066			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	93.35038		100.00000	92.87532			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	91.70854		100.00000	91.25000			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	90.12346		100.00000	89.68059			0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000	96.99321		6.20000	99.91514			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000	99.91514		6.20000	99.79658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA441	On 07/10/2014	Spot Bond	6.20000		99.79658		6.20000	99.67830			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.20000		99.67830		6.20000	99.56030			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.55324		6.30000	99.43364			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.31432		6.30000	99.19530			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.19530		6.30000	99.07655			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.94173		6.40000	98.82172			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.70200		6.40000	98.58257			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.11335			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21697		101.01085		11.21697	103.44071			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21697		99.56130		11.21697	102.40320			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02190			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.37759			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02184			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.10574		6.50000	103.06970			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02382			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.41436			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.16128			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.30285			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02290			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.40145			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.01788			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.01748			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75372			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64956			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64224			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21112			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.13370			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59460			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.18701			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	100.00000	72.39053		100.00000	72.12292			0.00	0	15,625,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.25448			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.46426			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.66548			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.22205			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.16968			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	96.30607		100.00000	95.80052			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.61482			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42853			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.44790			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.86500	103.81324		8.86500	103.76405			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66316			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.70456			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.73219			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.17044			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.40000	103.09036		9.40000	103.03891			0.00	0	2,143,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6		On 28/09/2017	Spot Bond		8.65000	102.85970	8.65000	102.81237			0.00	0	622,900,000.00
IPL7		On 05/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.56378			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond		0.00000	100.00000	0.00000	101.55119			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond		0.00000	100.00000	0.00000	101.00966			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond		0.00000	100.00000	0.00000	100.71452			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.02275			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond		8.76500	103.95866	8.76500	103.90994			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.71505			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond		0.00000	100.00000	0.00000	100.36550			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond		3.28000	96.98037	3.28000	124.49558			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond		3.66000	138.08685	3.66000	138.03432			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond		0.00000	100.00000	0.00000	99.79841			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond		0.00000	100.00000	0.00000	101.68098			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond		0.00000	100.00000	0.00000	101.58616			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond		0.00000	100.00000	0.00000	100.25998			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond		0.00000	100.00000	0.00000	99.86746			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond		3.73000	96.07142	3.73000	96.87317			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond		3.73000	95.99133	3.73000	103.15628			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond		0.00000	100.00000	0.00000	100.29835			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond		0.00000	100.00000	0.00000	100.98311			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond		10.38500	115.34434	10.38500	115.28089			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.59743			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond		3.76000	136.56027	3.76000	136.50759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV440U	On 02/10/2014	Spot Bond	100.00000		98.11828		100.00000	97.59358			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		95.98389		100.00000	95.48913			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		94.27425		100.00000	92.40506			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		96.12404		100.00000	96.10592			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		93.03046		100.00000	91.63150			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		88.28804		100.00000	87.02679			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.20488			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.61811			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.76276		6.20000	99.64456			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.64456		6.20000	99.52663			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.78749		6.40000	98.66785			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.66785		6.40000	98.54850			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.91451			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.73561			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.48035			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54641			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.64962			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.71115			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45352			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42863			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43832			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45770			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37049			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13942			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07767			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.78322			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.53305			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.52774			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.70375			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35523			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.20290			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.01757			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.07176			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.86083			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.85706			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85706			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.10500		108.91899		9.10500	102.42581			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		19.78587		100.00000	19.63735			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		12.42612		100.00000	12.31707			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.26055			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.27000		108.22624		9.27000	101.92488			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.16209			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80455			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.15631			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		89.81057		100.00000	89.38086			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.16029			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	94.63912	100.00000	94.16235				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42482				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	35.67121	100.00000	35.49859				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.89060				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	87.95181	100.00000	87.52998				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	86.39865	100.00000	85.99772				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	92.96692	100.00000	92.50668				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	79.52688	100.00000	79.20426				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	91.70123	100.00000	91.25390				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	82.69726	100.00000	82.32972				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17260				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.17886				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33027				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00036	100.00000	75.00035				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.50337				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.32690				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.62500	143.22679	8.62500	143.16108				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.23764				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07142				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.10556				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.47978				0.00	941,000,000	941,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.14142				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10169				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75000	98.18106	8.75000	98.13538				0.00	0	1,320,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.90000		73.58924		8.90000	96.05200			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.34000		100.24883		9.34000	100.19911			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24248			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.08500		103.69568		10.08500	103.63994			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.26392			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.67406			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.71776			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.76997			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.28313			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.72218			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.49435			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.89083			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.67549			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		82.57919		100.00000	82.20721			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		87.95181		100.00000	87.52998			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.35343			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.35627			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		82.39278		100.00000	82.02247			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		91.47870		100.00000	91.02244			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		95.30026		100.00000	94.80519			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		66.66667		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80603			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49117			0.00	456,600,000	152,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.46346			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31065			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78023			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14699			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50769			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74825			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79563			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20524			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23691			0.00	570,500,000	570,500,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82803			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.87000			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.89046			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	89.78847		100.00000	89.35989			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.00994		100.00000	32.84845			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	80.53097		100.00000	80.17621			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	9.16196		100.00000	8.77915			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.68500	105.28377		8.68500	105.23488			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.57500	105.17972		8.57500	105.13148			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17895			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16711			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33165			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.21069			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	103.23372			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.34887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.48704			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.55868			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.98500		105.16801		7.98500	105.12303			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.75500		104.10681		8.75500	104.05834			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.52500		104.70663		9.52500	104.65369			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.50500		103.13615		6.50500	103.09993			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01798			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01867			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.54000		102.81966		9.54000	102.87729			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.73500		100.93419		7.73500	100.89187			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.52981			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.91000		102.49389		8.91000	102.44508			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.12408			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.40000		104.82713		9.40000	103.33776			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.92464		100.00000	13.85652			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87158			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.61000		102.39815		8.61000	102.35100			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.68500		103.13532		7.68500	103.09307			0.00	0	990,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.55000		105.87196		8.55000	105.82381			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.73781		100.89771	6.70494			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.82635		100.61875	6.79314			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.79909			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80435			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.86959			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.94541			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.65360		100.00000	0.65044			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.65360		100.00000	0.65044			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.99000	98.72204		8.99000	98.67487			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.00718		7.59000	99.96670			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.06000	102.23514		9.06000	102.18593			0.00	0	8,784,600,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12801			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.85000	102.72509		8.85000	102.67596			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69439			0.00	0	200,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.32500	102.67100		9.32500	102.61930			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.86682			0.00	31,800,000	431,800,000.00
NBK14A	On 26/06/2021	Spot Bond		9.05000	103.48962		9.05000	103.33874			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74710			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.92751			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35601			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63748			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01881			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94649			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.95929			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.28500		103.29888		7.28500	103.25805			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.44659			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.58500		111.62564		8.58500	111.57381			0.00	0	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.80000		35.52839		10.80000	35.50843			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.48500		105.38886		7.48500	105.34655			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.62083			0.00	0	100,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.41238			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.05500		101.85423		8.05500	101.80980			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			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	101.14103			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67996			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.67599			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49745			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.47729			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	91.99864			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43255			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	101.23874			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.16222			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.30593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01991				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.84452				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.01954				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.01845				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.38261				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01776				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01902				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.01901				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.04003				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02184				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.97000	104.24411	9.97000	104.14699				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02172				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.00500	103.00626	10.00500	102.99412				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02184				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.01969				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.06014				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.02205				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.02232				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.62500	101.98802	8.62500	101.94046			44,179,147,500,000.00	5,122,220,000	4,880,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.41829				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.35360				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.96500	104.68320	9.96500	107.87596				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	105.14668				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.34416				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	12.00000	114.93844	12.00000	114.86566				0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.53356				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95059				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	167.78292	2.26000	167.73172				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59000	105.00719	8.59000	104.95919				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24298				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000	106.26687	9.22000	106.21423				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.64628				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78349				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.61164				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.63334				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.62034				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000	106.25702	9.42000	107.49668				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63340				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.64633				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.63767				0.00	1,600,000,000	800,000,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.62000	106.24737	9.62000	106.19250				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66372				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.65499				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.65932				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.81904				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76644				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.67230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.44500	117.05806		8.44500	117.00516			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.17000	122.24240		9.17000	122.18285			0.00	0	6,503,400,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.48122		2.15500	172.42956			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.73500	123.00558		9.73500	122.94171			0.00	0	5,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.94123			0.00	0	5,500,000,000.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.06805			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.68382			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04953			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.32402			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.56111			0.00	200,000,000	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.62429			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.77123			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.72409		100.00000	16.64316			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.49049		100.00000	43.28003			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.53500	105.08868		7.53500	105.04622			0.00	0	4,200,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.02252		100.00000	23.90627			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	67.41105		100.00000	67.08483			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83937			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.14398			0.00	114,000,000	38,000,000.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41212			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29082			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85354			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.08506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39558			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.67517			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.50000	103.92299		9.50000	103.75682			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.08329			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.11429			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.12823			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.15922			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.29239			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.32334			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17826			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.04500	41.21518		8.04500	41.19742			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	13,240,000,000	11,620,000,000.00
R158	On 15/09/2015	Spot Bond	6.58500	106.77882		6.58500	106.74061		4,529,930,280,249,000.00	87,916,519,400	32,431,138,400.00	
R158P	On 15/09/2015	Spot Bond	6.75500	93.74432		6.75500	93.70992			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.85500	112.43398		6.85500	112.39213		3,550,958,550,000,000.00	18,010,000,000	80,731,766,700.00	
R159P	On 15/09/2016	Spot Bond	6.68500	87.83610		6.68500	87.80419			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.19500	120.32870		8.22500	120.01973		8,990,267,466,950,000.00	97,043,010,000	02,413,765,100.00	
R187P	On 21/12/2026	Spot Bond	7.96500	38.44951		7.96500	38.43310			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.88500	35.92479		7.88500	35.90961			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	284.84447		1.75000	284.76541		16,041,707,850,000.00	9,166,690,200	26,266,795,000.00	
R201	On 21/12/2014	Spot Bond	5.96500	102.91181		5.99000	102.87247		37,463,182,500,000.00	6,280,500,000	66,090,000,000.00	
R202	On 07/12/2033	Spot Bond	1.81000	230.61110		1.79500	231.05155		117,891,739,618,000.00	65,133,557,800	47,610,929,800.00	
R2023	On 28/02/2023	Spot Bond	7.89500	99.64582		7.92500	99.42214		3,257,046,722,500,000.00	12,545,500,000	41,560,987,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.98500	103.56739	7.05000	103.35264					4,074,979,150,000,000.00	83,390,000,000	32,770,086,400.00
R2030	On 31/01/2030	Spot Bond	8.60500	96.09827	8.60500	96.05428					334,372,659,750,000.00	38,857,950,000	47,066,421,000.00
R2032	On 31/03/2032	Spot Bond	8.72500	95.58990	8.72500	95.62100					771,290,000,000,000.00	88,400,000,000	37,310,000,000.00
R2037	On 31/01/2037	Spot Bond	8.83000	98.07876	8.83000	98.03270					125,231,475,000,000.00	14,182,500,000	24,220,000,000.00
R204	On 21/12/2018	Spot Bond	7.28500	104.64773	7.33500	104.42436					1,839,689,220,127,500.00	52,531,121,500	29,635,484,900.00
R2044	On 31/01/2044	Spot Bond	8.88000	99.96182	8.88000	99.91463					276,279,000,000,000.00	31,112,500,000	87,932,500,000.00
R2048	On 28/02/2048	Spot Bond	8.87500	99.26185	8.87500	99.21423					1,249,599,112,500,000.00	40,799,900,000	38,754,500,000.00
R207	On 15/01/2020	Spot Bond	7.51000	100.28206	7.54000	100.11341					3,651,025,552,000,000.00	86,155,200,000	86,741,277,100.00
R208	On 31/03/2021	Spot Bond	7.67000	95.26121	7.70000	95.07488					5,827,247,365,264,000.00	59,745,419,200	89,963,954,600.00
R209	On 31/03/2036	Spot Bond	8.71000	76.18478	8.74500	75.87522					2,500,733,481,038,000.00	87,110,617,800	38,053,022,100.00
R210	On 31/03/2028	Spot Bond	1.77000	171.00922	1.76000	171.15836					2,965,741,554,000.00	1,675,560,200	23,427,345,100.00
R211	On 31/01/2017	Spot Bond	0.76000	131.34344	0.76000	131.31407					24,723,256,000.00	32,530,600	81,802,027,200.00
R212	On 31/01/2022	Spot Bond	1.62000	135.82071	1.62000	135.78403					3,473,565,444,000.00	2,144,176,200	53,570,668,800.00
R213	On 28/02/2031	Spot Bond	8.58000	86.69087	8.61000	86.41564					2,571,128,754,480,000.00	99,665,356,000	22,915,866,900.00
R214	On 28/02/2041	Spot Bond	8.83000	76.74204	8.83000	76.70541					927,064,671,295,000.00	04,990,336,500	76,138,166,100.00
R227C	On 15/03/2015	Spot Bond	6.91500	96.86203	6.91500	96.82649					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.75500	93.74432	6.75500	93.70992					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.67500	90.78495	6.67500	90.75203					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.68500	87.83610	6.68500	87.80419					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.99500	98.59119	5.99500	98.55927					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.82500	95.16972	6.82500	95.13483					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.69500	92.17257	6.69500	92.13941					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.67500	89.21703	6.67500	89.18503					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.73500	86.22350	6.73500	86.19230					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond	7.02500	82.77673		7.02500	82.74551			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.07500	79.84291		7.07500	79.81258			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.34000	76.38123		7.34000	76.35115			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.32000	73.73754		7.32000	73.70858			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.30000	71.19909		7.30000	71.17120			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.29000	68.72656		7.29000	68.69967			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.50000	65.54355		7.50000	65.51718			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.48000	63.25052		7.48000	63.22514			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.62000	60.41854		7.62000	60.39386			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.59000	58.32295		7.59000	58.29922			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.56000	56.31634		7.56000	56.29351			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.53000	54.39450		7.53000	54.37254			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.49000	52.59774		7.49000	52.57661			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.45000	50.87997		7.45000	50.85964			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.16500	45.87350		8.16500	45.85344			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.12500	44.24794		8.12500	44.22869			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.08500	42.69642		8.08500	42.67793			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.04500	41.21518		8.04500	41.19742			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.00500	39.80066		8.00500	39.78360			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.96500	38.44951		7.96500	38.43310			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.92500	37.15855		7.92500	37.14277			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.88500	35.92479		7.88500	35.90961			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.69751			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.82563			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.64942			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.27395		100.00000	17.19035			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.00811		100.00000	9.95968			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.83273		100.00000	21.72592			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.03479			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25481			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72111			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96584			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62581			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.36929			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.08733			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.15347			0.00	0	1,400,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01621			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29378			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45248			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29862			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.53659			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.32504			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02357			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	81.35237			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.09143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.33877			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.94211			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.82668			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.18806			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.40551			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.82202		12.35000	103.75443			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.56652		100.00000	14.49603			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.54882			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.42933			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18864			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89111			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.74088		100.00000	3.72258			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.29594		100.00000	16.21708			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	37.53519		100.00000	37.35355			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.66223		100.00000	13.59611			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.98116		100.00000	23.86512			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.66022			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.24013			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.00000	108.99741		9.00000	108.94499			0.00	0	1,782,000,000.00
RW23	On 10/12/2023	Spot Bond		9.17500	104.80704		9.17500	104.75568			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.76000	88.93950		9.76000	106.59596			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.04148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	8.05500	109.01241		8.05500	108.96563			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.65856			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.10000	104.55467		9.10000	104.50384			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.39470			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.51910			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.21554			0.00	1,600,000,000	800,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.37686			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.35224			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.23500	104.74981		7.23500	104.70935			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.83500	102.55046		8.83500	102.50202			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.04500	105.37200		8.04500	105.32610			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.45312		7.96000	105.40765			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.83500	105.57258		7.83500	105.52776			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.45000	99.70731		8.45000	99.66172			0.00	0	14,333,271,300.00
SBN34	On 15/09/2015	Spot Bond	7.98000	105.43402		7.98000	105.38845			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.21500	105.21006		8.21500	105.16328			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16379			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.79470			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.10000	102.16065		8.10000	102.11584			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.78508			0.00	50,000,000	50,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.92633			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.85000	109.23408		8.85000	109.18240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.87500	104.80285		9.87500	104.74797			9,875,000,000,000.00	1,000,000,000	500,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.87810			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.95788			0.00	2,000,000,000	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.83381			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.01645			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.43500	104.61748		8.43500	104.57052			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	14.00684		100.00000	13.94525			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.46500	105.05354		9.46500	105.00076			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32605			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.97500	101.39365		8.97500	101.34502			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.92500	97.53092		8.92500	97.48465			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21714			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.87500	129.76290		9.87500	102.08075			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		100.00000	15.79379		100.00000	8.93702			0.00	0	46,500,000,000.00
SBS33	On 19/09/2019	Spot Bond		100.00000	9.28314		100.00000	1.76534			0.00	0	10,000,000,000.00
SBS34	On 19/09/2024	Spot Bond		100.00000	14.68712		100.00000	14.57239			0.00	0	46,000,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.40000	98.97049		9.40000	98.92109			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.92000	108.16944		7.92000	108.12379			68,473,532,160,000.00	8,645,648,000	8,975,648,000.00
SBSI11	On 07/12/2023	Spot Bond		2.28000	128.23523		2.28000	273.76000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.40500	102.89974		1.40500	129.39612			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.95000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.40386				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.75496	100.00000	13.68767				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.04523	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.75685	2.03000	127.57052				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.10574	6.50000	103.06970				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.49451				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.87949				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.77893				0.00	1,850,000,000	940,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.08000		101.28972	9.08000	101.24058				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.08443				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.80990				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.02079				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.01754				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.68198	100.00000	14.61093				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.23340				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.41251	100.00000	59.04211				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.12621				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		66.66671	100.00000	66.66670				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.96130	100.00000	25.83567				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		26.07977	100.00000	25.91718				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.20971	100.00000	22.07125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS19	On 10/09/2017	Spot Bond		9.39000	102.36182		9.39000	102.20625			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92199			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01155			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.10500	103.69636		8.10500	103.65159			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.93500	99.53211		8.93500	100.14741			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.40000	99.83606		8.40000	99.79068			0.00	0	2,310,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.67019			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91886			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.18894			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.15992			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.16420			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13400			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.15000	104.69548		8.15000	104.64979			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.42223			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66150			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.37473			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.25000	98.47664		9.25000	98.42798			0.00	0	1,410,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48618			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93634			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.27957			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.30800	87.62241		9.30800	87.57886			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.80000	89.90829		8.80000	89.86600			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.23500	102.60556		7.23500	102.56558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		8.80000	94.94107		8.80000	94.89664			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02584			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.23000	100.27539		8.23000	100.23071			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	108.25725		2.48000	108.63573			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.28500	101.07680		8.28500	101.03197			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.75211			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.82500	107.46862		9.82500	107.41231		98,250,000,000,000.00	10,000,000,000	10,000,000,000.00	
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.41319			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.84000	77.56668		9.84000	77.52553			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.34036			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.02334			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.52739			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.37921		0.00000	101.90891			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	87.95181		100.00000	87.52998			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.03739			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	100.00000			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04470			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	98.93461			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.94835			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84829			0.00	0	0.00

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	99.89670			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.81195			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.89671			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.77562			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.72396			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.66432			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70647			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.67141			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.89717			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.83333			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.60340			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.49971			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	100.00000		93.58974		100.00000	93.11224			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	100.00000		93.58974		100.00000	93.11224			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	100.00000		93.35038		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.04500		105.08030		7.04500	105.04054			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.83500		101.02663		8.83500	100.97892			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		93.73916		100.00000	93.26693			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		39.91656		100.00000	39.72340			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24155			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.92297			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41539			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01734			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.01832			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.47396			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.96601			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.76919			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05192			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		8.10500	102.37434		8.10500	102.33014			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.32127			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.35758			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.45053		7.83000	101.40820			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30130			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34669			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37179			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.30130			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.34669			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	82.04895		7.16000	101.28903			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.43561			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42835			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.60240			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57885			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.28891			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.20781			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29948			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.35758			0.00	0	0.00

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	101.61506		8.73000	101.47359			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29403			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.34669			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.80500	95.34189		8.80500	99.45307			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28313			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.34669			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43924			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41928			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41203			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59878			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59153			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.52810			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.16273			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.16994			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.13388			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		100.00000	2.59782		100.00000	2.59101			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		100.00000	2.59782		100.00000	2.59101			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		100.00000	2.59782		100.00000	2.59101			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		100.00000	2.59782		100.00000	2.59101			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		100.00000	2.59782		100.00000	2.59101			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36029			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.83173		101.06155	6.79835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.29403			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.40444			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.45738			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.52990			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.29612			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66111			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.33290			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35116			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33290			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.35116			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.36029			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32194			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35116			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45158			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.45158			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45158			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59758			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.63407			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58846			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.31724			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.36272			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.34453			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.48500	107.34260		7.48500	107.29951			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.54000	89.02457		9.54000	88.94965			0.00	0	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	7.89000	107.06442		7.89000	107.01941			2,761,500,000,000.00	350,000,000	59,270,254,500.00
TN20	On 17/09/2020	Spot Bond	9.10000	106.57418		9.10000	106.52179			5,460,000,000,000.00	600,000,000	17,525,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81792		100.00000	0.81282			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.24500	113.58510		9.24500	113.52933			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56500	100.50330		9.56500	100.45229			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62500	97.87857		9.62500	97.82857			0.00	0	3,650,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.73801			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.71604			0.00	31,700,000	1,534,247,600.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.79376			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.81390			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.81593			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.91510			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.12060			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.80425			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.62961			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49982			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53180			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.34158			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.43448			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178		10.00000	99.80655			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522		9.75000	99.81136			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748		100.00000	9.81497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.16869			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17397			0.00	0	3,200,000,000.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17502			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.20452			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.26916			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.98946		100.00000	13.86669			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.85751			0.00	114,000,000	38,000,000.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.18414			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.97283			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.00125			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.41251			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.48122			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.96122			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.75633			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.51893			0.00	114,000,000	38,000,000.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.60871			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.28434			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.57212			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.29804			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.15214			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.61911			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.45958			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.14914			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.81741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.53539			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.24435			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.33035		100.00000	13.26585			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		87.27543		100.00000	86.48916			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.09203			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07497			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.04419			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02871			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97572			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.68800			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.61610			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.58035			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.16284			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.64816			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.05923			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.58487			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.10000		108.33347		9.10000	108.28022			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	99.94469			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.89647			0.00	114,000,000	38,000,000.00
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	100.91366			0.00	0	0.00

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	100.94348				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.94480				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.88591				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.88275				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.24500	112.15342	7.24500	112.11004				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000	240.77549	1.25000	240.71530				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.90500	104.27418	6.90500	104.23572				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.55000	106.36825	7.55000	106.32542				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.89000	107.18473	7.89000	107.13966				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16500	106.64661	8.16500	106.60024				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24000	106.75667	8.24000	106.70984				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.53500	95.20835	6.53500	95.17509				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.46500	93.44480	6.46500	93.41231				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.00500	98.92583	6.00500	98.89364				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.53500	95.19172	6.53500	95.15846				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.28000	69.87214	7.28000	69.84499				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	47.68168	100.00000	47.50092				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.23851	100.00000	25.14283				0.00	0	0.00

Total for j-Bonds : 45,442,839,297,122,500.00 9,082,468,800 77 150 766 700.00

Grand Total: 45,442,840,971,708,300.00 9,082,552,273 177 154 031 985.00