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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2014

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 25/09/2014	Any day expiry	11.13970	11.13970		11.16930	11.16930		10.43	55,628,500.00	5,000	0.00
\$ / R	10.94	Call	On 25/09/2014	Any day expiry	201.95730	0.20196	231.56160	0.23156	201.957	14.51	0.00	0	5,000.00
\$ / R		On 26/09/2014	Any day expiry	11.14340	11.14340		11.16750	11.16750		10.60	14,868,525.00	1,338	162.00
\$ / R	10.80	Put	On 26/09/2014	Any day expiry	0.67780	0.00068	0.67120	0.00067	0.678	15.44	0.00	0	500.00
\$ / R	13.10	Call	On 26/09/2014	Any day expiry	0.01670	0.00002	0.01020	0.00001	0.017	48.83	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry	11.14660	11.14660		11.17290	11.17290		9.77	0.00	0	0.00
\$ / R		On 30/09/2014	Any day expiry	11.14760	11.14760		11.17470	11.17470		9.93	29,838,854.00	2,684	468.00
\$ / R		On 06/10/2014	Any day expiry	11.15630	11.15630		11.18560	11.18560		10.19	0.00	0	0.00
\$ / R	11.12	Call	On 06/10/2014	Any day expiry	106.47670	0.10648	131.15150	0.13115	106.477	10.39	0.00	0	10,000.00
\$ / R		On 08/10/2014	Any day expiry	11.15990	11.15990		11.18930	11.18930		10.37	0.00	0	0.00
\$ / R	10.74	Call	On 08/10/2014	Any day expiry	428.57280	0.42857	456.29050	0.45629	428.573	12.77	0.00	0	250.00
\$ / R		On 20/10/2014	Any day expiry	11.18170	11.18170		11.14900	11.14900		10.55	14,270,720.00	1,280	1,280.00
\$ / R		On 29/10/2014	Any day expiry	11.19810	11.19810		11.22760	11.22760		10.66	0.00	0	668.00
\$ / R	10.80	Put	On 29/10/2014	Any day expiry	20.95620	0.02096	18.32050	0.01832	20.956	9.95	0.00	0	500.00
\$ / R	13.33	Call	On 29/10/2014	Any day expiry	0.31260	0.00031	0.43880	0.00044	0.313	18.73	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry	11.20910	11.20910		11.23860	11.23860		10.66	0.00	0	0.00
\$ / R	10.16	Put	On 04/11/2014	Any day expiry	2.14600	0.00215	2.27570	0.00228	2.146	13.02	0.00	0	3,882.00
\$ / R	11.91	Call	On 04/11/2014	Any day expiry	28.88180	0.02888	33.74320	0.03374	28.882	14.38	0.00	0	3,882.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 05/11/2014	Any day expiry		11.21090	11.21090	11.24040	11.24040		10.68	0.00	0	0.00
\$ / R	10.75	Call	481.22830	0.48123	507.76500	0.50776	481.228	10.02	0.00	0	10,000.00		
\$ / R	11.20	Call	169.41460	0.16941	189.44290	0.18944	169.415	10.68	0.00	0	10,000.00		
\$ / R		On 10/11/2014	Any day expiry		11.22000	11.22000	11.18650	11.18650		10.65	14,967,537.00	1,338	1,338.00
\$ / R		On 12/11/2014	Any day expiry		11.22370	11.22370	11.25330	11.25330		10.66	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.24740	11.24740	11.27710	11.27710		10.85	0.00	0	0.00
\$ / R	10.80	Put	41.99290	0.04199	38.13260	0.03813	41.993	10.19	0.00	0	500.00		
\$ / R	13.61	Call	4.03100	0.00403	4.04760	0.00405	4.031	20.14	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		11.25310	11.25310	11.28290	11.28290		10.88	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.27640	11.27640	11.30600	11.30600		11.10	0.00	0	1,800.00
\$ / R		On 11/12/2014	Any day expiry		11.27830	11.27830	11.30790	11.30790		11.10	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.28020	11.28020	11.30980	11.30980		11.11	156,174,369.00	13,845	896,794.00
\$ / R	9.09	Put	0.70710	0.00071	0.74850	0.00075	0.707	16.75	0.00	0	1,402.00		
\$ / R	9.44	Put	1.36890	0.00137	1.42450	0.00142	1.369	15.09	0.00	0	11,976.00		
\$ / R	9.78	Put	2.71220	0.00271	2.77060	0.00277	2.712	13.48	0.00	0	41,000.00		
\$ / R	9.88	Put	3.35050	0.00335	3.40260	0.00340	3.351	13.00	0.00	0	79,241.00		
\$ / R	10.00	Put	4.34910	0.00435	4.38470	0.00438	4.349	12.43	0.00	0	38,500.00		
\$ / R	10.10	Call	1,185.64130	1.18564	1,215.25100	1.21525	1,185.641	11.96	0.00	0	1,260.00		
\$ / R	10.10	Put	5.44130	0.00544	5.45100	0.00545	5.441	11.96	0.00	0	6,581.00		
\$ / R	10.30	Call	990.32090	0.99032	1,019.64680	1.01965	990.321	11.33	0.00	0	1,130.00		
\$ / R	10.34	Put	11.56020	0.01156	11.17740	0.01118	11.560	11.23	0.00	0	2,490.00		
\$ / R	10.35	Put	11.94900	0.01195	11.53640	0.01154	11.949	11.20	0.00	0	5,000.00		
\$ / R	10.36	Put	12.35060	0.01235	11.90600	0.01191	12.351	11.18	0.00	0	2,490.00		
\$ / R	10.38	Put	13.19270	0.01319	12.68090	0.01268	13.193	11.12	0.00	0	500.00		
\$ / R	10.40	Put	14.08840	0.01409	13.50410	0.01350	14.088	11.07	0.00	0	7,300.00		
\$ / R	10.44	Put	16.05590	0.01606	15.30680	0.01531	16.056	10.97	0.00	0	2,491.00		
\$ / R	10.45	Put	16.58700	0.01659	15.79250	0.01579	16.587	10.94	0.00	0	5,000.00		
\$ / R	10.49	Put	18.87980	0.01888	17.88630	0.01789	18.880	10.84	0.00	0	3,000.00		
\$ / R	10.50	Put	19.49820	0.01950	18.45000	0.01845	19.498	10.81	0.00	0	34,450.00		
\$ / R	10.52	Put	20.79240	0.02079	19.62790	0.01963	20.792	10.76	0.00	0	9,425.00		
\$ / R	10.55	Put	22.88450	0.02288	21.53130	0.02153	22.884	10.68	0.00	0	3,283.00		
\$ / R	10.60	Put	26.81260	0.02681	25.09770	0.02510	26.813	10.55	0.00	0	10,558.00		
\$ / R	10.63	Put	29.46130	0.02946	27.49840	0.02750	29.461	10.47	0.00	0	2,359.00		
\$ / R	10.70	Put	36.60880	0.03661	33.96910	0.03397	36.609	10.29	0.00	0	2,902.00		
\$ / R	10.73	Call	590.33430	0.59033	616.95790	0.61696	590.334	10.21	0.00	0	6,524.00		
\$ / R	10.74	Call	581.57540	0.58158	608.08030	0.60808	581.575	10.19	0.00	0	3,499.00		
\$ / R	10.78	Call	548.60960	0.54861	574.61380	0.57461	548.610	10.21	0.00	0	3,000.00		
\$ / R	10.80	Call	532.73170	0.53273	558.46930	0.55847	532.732	10.25	0.00	0	500.00		
\$ / R	10.81	Put	54.68300	0.05468	50.68330	0.05068	54.683	10.27	0.00	0	6,000.00		
\$ / R	10.82	Put	56.89590	0.05690	52.75750	0.05276	56.896	10.28	0.00	0	41,000.00		
\$ / R	10.86	Call	486.58110	0.48658	511.45640	0.51146	486.581	10.35	0.00	0	1,000.00		
\$ / R	10.90	Call	457.10720	0.45711	481.35570	0.48136	457.107	10.42	0.00	0	13,000.00		
\$ / R	10.93	Put	85.50670	0.08551	79.66170	0.07966	85.507	10.47	0.00	0	79,241.00		
\$ / R	10.94	Put	88.51150	0.08851	82.49520	0.08250	88.511	10.49	0.00	0	3,000.00		
\$ / R	10.95	Put	91.58390	0.09158	85.39760	0.08540	91.584	10.51	0.00	0	27,500.00		
\$ / R	11.00	Call	388.20380	0.38820	410.72870	0.41073	388.204	10.59	0.00	0	32,500.00		
\$ / R	11.00	Put	108.00380	0.10800	100.92870	0.10093	108.004	10.59	0.00	0	35,000.00		
\$ / R	11.06	Call	350.25970	0.35026	371.66100	0.37166	350.260	10.69	0.00	0	3,000.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	344.18960	0.34419	365.39800	0.36540	344.190	10.71	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	332.26480	0.33226	353.08340	0.35308	332.265	10.75	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	146.21020	0.14621	137.23220	0.13723	146.210	10.76	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	298.22860	0.29823	317.85360	0.31785	298.229	10.85	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	191.65220	0.19165	180.65910	0.18066	191.652	10.93	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	247.25340	0.24725	264.83160	0.26483	247.253	11.02	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	209.62910	0.20963	225.34630	0.22535	209.629	11.28	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	189.37360	0.18937	203.88640	0.20389	189.374	11.55	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	379.98090	0.37998	363.02140	0.36302	379.981	12.00	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	133.73870	0.13374	144.54380	0.14454	133.739	12.49	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	129.48740	0.12949	139.98320	0.13998	129.487	12.57	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	127.42070	0.12742	137.76660	0.13777	127.421	12.62	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	107.06880	0.10707	115.87320	0.11587	107.069	13.11	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	102.20560	0.10221	110.62970	0.11063	102.206	13.24	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	90.51830	0.09052	98.00670	0.09801	90.518	13.60	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	79.48620	0.07949	86.07940	0.08608	79.486	14.02	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	74.09780	0.07410	80.24490	0.08024	74.098	14.25	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	793.89780	0.79390	770.44490	0.77044	793.898	14.25	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	73.07750	0.07308	79.13920	0.07914	73.078	14.30	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	64.67660	0.06468	70.02580	0.07003	64.677	14.71	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	50.76650	0.05077	54.90520	0.05491	50.766	15.59	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	50.15280	0.05015	54.23710	0.05424	50.153	15.64	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	21.20530	0.02121	22.67970	0.02268	21.205	18.32	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.82630	0.01983	21.17500	0.02118	19.826	18.54	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	16.34450	0.01634	17.37960	0.01738	16.345	19.19	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.01000	0.01601	17.01550	0.01702	16.010	19.26	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.25930	0.00026	0.39670	0.00040	0.259	18.65	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.28600	11.28600	11.31560	11.31560		11.07	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	53.60530	0.05361	49.76730	0.04977	53.605	10.21	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	7.21430	0.00721	7.86430	0.00786	7.214	19.88	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.30150	11.30150	11.33090	11.33090		11.05	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.37400	11.37400	11.40410	11.40410		11.28	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	73.70230	0.07370	70.35910	0.07036	73.702	10.30	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	30.57840	0.03058	31.30130	0.03130	30.578	22.56	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.43080	11.43080	11.46160	11.46160		11.60	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	85.78710	0.08579	81.61900	0.08162	85.787	10.46	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	44.25470	0.04425	48.05150	0.04805	44.255	22.80	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.43290	11.43290	11.46360	11.46360		11.59	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.43490	11.43490	11.46570	11.46570		11.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.46940	11.46940	11.50060	11.50060		11.54	62,577,046.40	5,456	111,044.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	22.47790	0.02248	22.25310	0.02225	22.478	11.82	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	30.77470	0.03077	30.98390	0.03098	30.775	10.99	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	48.39050	0.04839	47.09510	0.04710	48.391	10.78	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	82.28130	0.08228	79.49580	0.07950	82.281	10.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	89.49470	0.08949	86.38490	0.08638	89.495	10.48	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	112.03160	0.11203	107.90320	0.10790	112.032	10.36	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	395.86680	0.39587	413.88130	0.41388	395.867	11.44	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	219.51460	0.21951	228.89610	0.22890	219.515	13.44	0.00	0	10,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	132.56580	0.13257	137.82860	0.13783	132.566	15.50	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	95.68070	0.09568	99.58760	0.09959	95.681	16.85	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	58.81400	0.05881	60.79440	0.06079	58.814	21.11	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.49180	11.49180	11.52320	11.52320		11.70	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	96.36150	0.09636	92.22940	0.09223	96.361	10.57	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	63.46180	0.06346	68.43460	0.06843	63.462	23.86	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.55810	11.55810	11.59050	11.59050		11.88	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	106.28750	0.10629	102.19540	0.10220	106.288	10.69	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	78.72770	0.07873	88.00510	0.08801	78.728	24.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.61830	11.61830	11.65140	11.65140		12.01	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	114.88450	0.11488	110.01030	0.11001	114.885	10.82	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	85.43310	0.08543	89.53160	0.08953	85.433	24.02	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.65150	11.65150	11.68500	11.68500		12.13	0.00	0	19,998.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	105.92360	0.10592	100.98960	0.10099	105.924	10.93	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	109.71180	0.10971	104.64130	0.10464	109.712	10.92	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	191.35590	0.19136	180.95710	0.18096	191.356	10.84	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	199.09780	0.19910	186.66020	0.18666	199.098	10.88	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	197.81970	0.19782	204.22610	0.20423	197.820	16.01	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	175.39040	0.17539	181.08920	0.18109	175.390	16.59	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.68050	11.68050	11.71450	11.71450		12.27	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	123.22440	0.12322	117.34200	0.11734	123.224	10.95	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.44770	0.08445	88.91680	0.08892	84.448	23.74	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.75010	11.75010	11.78470	11.78470		12.45	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	131.31250	0.13131	125.23330	0.12523	131.313	11.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	98.12370	0.09812	102.96360	0.10296	98.124	23.81	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.81120	11.81120	11.84650	11.84650		12.59	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	138.15740	0.13816	130.15500	0.13015	138.157	11.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	99.98580	0.09999	103.92240	0.10392	99.986	23.68	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.84910	11.84910	11.88480	11.88480		12.71	0.00	0	1,060.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	97.74330	0.09774	93.04400	0.09304	97.743	11.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,352.30430	1.35230	1,382.81230	1.38281	1,352.304	11.25	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,038.64830	1.03865	1,064.66350	1.06466	1,038.648	11.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	542.70580	0.54271	557.26260	0.55726	542.706	13.10	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	414.03920	0.41404	425.02600	0.42503	414.039	14.43	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	317.49220	0.31749	325.55570	0.32556	317.492	15.87	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.87860	11.87860	11.91410	11.91410		12.84	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	142.46930	0.14247	134.57040	0.13457	142.469	11.22	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	105.25380	0.10525	106.97000	0.10697	105.254	23.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.93810	11.93810	11.97300	11.97300		13.03	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	150.29130	0.15029	142.31680	0.14232	150.291	11.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	115.98680	0.11599	118.43150	0.11843	115.987	23.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.99360	11.99360	12.02800	12.02800		13.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	156.25730	0.15626	149.48970	0.14949	156.257	11.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	105.33250	0.10533	109.63880	0.10964	105.333	23.08	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.02540	12.02540	12.05940	12.05940		13.31	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,236.79550	1.23680	1,260.91810	1.26092	1,236.796	11.60	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.04520	12.04520	12.07900	12.07900		13.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	162.78180	0.16278	156.77150	0.15677	162.782	11.57	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.42480	0.09742	105.49850	0.10550	97.425	22.84	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	11.28020		11.28020		11.30980	11.30980		11.11	789,614.00	70	1,174.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.46940		11.46940		11.50060	11.50060		11.54	0.00	0	59.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	45,295.63800	0.45296	47,207.92820	0.47208	45,295.638	11.18	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future	11.65150		11.65150		11.68500	11.68500		12.13	0.00	0	5.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future	11.84910		11.84910		11.88480	11.88480		12.71	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	18.28050		18.28050		18.30530	18.30530		9.68	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	26.33600	0.02634	27.00090	0.02700	26.336	11.05	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.44030		18.44030		18.46520	18.46520		10.43	14,955,083.30	811	37,339.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	43.58890	0.04359	50.30270	0.05030	43.589	9.66	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	394.29580	0.39430	395.37670	0.39538	394.296	10.54	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	150.39980	0.15040	166.19470	0.16619	150.400	12.07	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	126.96970	0.12697	140.81020	0.14081	126.970	12.40	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry	18.56970		18.56970		18.59470	18.59470		10.94	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	294.61610	0.29462	298.62470	0.29862	294.616	10.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	429.29720	0.42930	430.60610	0.43061	429.297	10.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	502.62190	0.50262	502.40960	0.50241	502.622	11.00	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	59.08660	0.05909	64.03840	0.06404	59.087	15.10	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	35.18480	0.03518	38.49420	0.03849	35.185	15.99	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	34.65720	0.03466	37.92650	0.03793	34.657	16.02	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.72950		18.72950		18.75610	18.75610		11.27	0.00	0	1,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	483.67790	0.48368	506.40920	0.50641	483.678	11.73	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future	19.00320		19.00320		19.03260	19.03260		11.99	0.00	0	365.00
£ / R	On 14/09/2015	Foreign Exchange Future	19.30020		19.30020		19.33170	19.33170		12.30	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future	0.10371		0.10371		0.10387	0.10387		9.84	10,370.70	100	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future	0.10559		0.10559		0.10578	0.10578		11.74	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry	14.40480		14.40480		14.40360	14.40360		10.08	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry	14.47830		14.47830		14.47750	14.47750		10.41	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.51470		14.51470		14.51370	14.51370		10.52	18,912,654.10	1,303	73,884.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	18.95540	0.01896	19.96060	0.01996	18.955	10.22	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	37.35990	0.03736	39.87710	0.03988	37.360	9.85	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	81.46880	0.08147	85.57080	0.08557	81.469	9.97	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	127.12200	0.12712	131.99660	0.13200	127.122	10.14	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	114.72010	0.11472	119.56700	0.11957	114.720	12.37	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	94.66040	0.09466	99.26240	0.09926	94.660	12.78	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	85.26400	0.08526	89.72170	0.08972	85.264	13.03	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	28.05230	0.02805	30.88930	0.03089	28.052	15.75	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.76970		14.76970		14.76970	14.76970		11.06	0.00	0	24,910.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	86.31120	0.08631	96.06820	0.09607	86.311	10.05	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	122.54300	0.12254	131.73120	0.13173	122.543	9.92	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	128.02390	0.12802	137.24480	0.13724	128.024	9.95	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	369.90630	0.36991	378.38550	0.37839	369.906	11.64	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	354.58010	0.35458	363.11960	0.36312	354.580	11.75	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	292.82070	0.29282	301.53730	0.30154	292.821	12.29	0.00	0	5,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	285.73250		0.28573		294.45570	0.29446	285.733	12.36	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	245.31420		0.24531		254.03030	0.25403	245.314	12.80	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.01650		15.01650		15.02170	15.02170		11.63	7,508,250.00	500	1,050.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.29540		15.29540		15.30430	15.30430		12.23	0.00	0	20.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			516.14900		516.14900		516.55600	516.55600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.25700		524.25700		524.67200	524.67200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.25600		533.25600		533.68100	533.68100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.29900		437.29900		437.22200	437.22200			0.00	0	3.00
AL37	On 05/02/2015	Index Future			444.16800		444.16800		444.09200	444.09200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.61800		515.61800		515.52000	515.52000			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			523.71800		523.71800		523.61900	523.61900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.35200		469.35200		469.50000	469.50000			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			476.72500		476.72500		476.87700	476.87700			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			484.90700		484.90700		485.06500	485.06500			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.92120		9.92120		9.97100	9.97100		8.71	4,960,600.00	500	9,718.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	24.67540		0.02468		20.68710	0.02069	24.675	8.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	107.93590		0.10794		92.81160	0.09281	107.936	8.76	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	114.59850		0.11460		134.02010	0.13402	114.599	9.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	13.70180		0.01370		16.92640	0.01693	13.702	11.01	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	11.60930		0.01161		14.36410	0.01436	11.609	11.11	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.01950		10.01950		10.07170	10.07170		10.32	0.00	0	4,560.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.11540		10.11540		10.17100	10.17100		11.10	0.00	0	1,300.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.22350		10.22350		10.28150	10.28150		11.51	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.19720		10.19720		10.24880	10.24880		9.51	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.34430		10.34430		10.39820	10.39820		10.06	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			51.13710		51.13710		-55.76180	-55.76180			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,036.62500		1,036.62500		1,061.95980	1,061.95980			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,134.76270		1,134.76270		1,160.22960	1,160.22960			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			101.34640		101.34640		-102.62530	-102.62530			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			955.06230		955.06230		981.37020	981.37020			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.03060		12.03060		12.01830	12.01830		11.32	1,203,060.00	100	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.24650		12.24650		12.23540	12.23540		11.81	0.00	0	200.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.82460		1.82460		1.82540	1.82540		10.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84330	1.84330		1.84370	1.84370		11.21	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.31467	123.31467		123.03712	123.03712			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.26662	125.26662		124.98603	124.98603			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		9.56431	83.29049		9.55218	83.38103			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.65519	84.59866		9.64257	84.69135			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.72932	82.26104		9.71610	82.35684			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		467.76900	467.76900		467.83400	467.83400			0.00	0	407.00
GOVI	On 05/02/2015	GOVI		475.11700	475.11700		475.18400	475.18400			0.00	0	48.00
GOVI	On 07/05/2015	GOVI		483.27200	483.27200		483.34300	483.34300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.28133	117.28133		117.18176	117.18176			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		117.98100	117.98100		117.88105	117.88105			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		122.59006	122.59006		122.26339	122.26339			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.22920	123.22920		122.89845	122.89845			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		123.62288	123.62288		123.63145	123.63145			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.57965	125.57965		125.58937	125.58937			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		131.60160	131.60160		131.61028	131.61028			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future		132.23659	132.23659		132.24662	132.24662			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014		Index Future	219.17600	219.17600		219.13200	219.13200			0.00	0	1,161.00
IGOV	On 05/02/2015		Index Future	222.64600	222.64600		222.60200	222.60200			0.00	0	10.00
IGOV	On 07/05/2015		Index Future	226.49400	226.49400		226.45100	226.45100			0.00	0	0.00
ILBI	On 06/11/2014		Index Future	593.64300	593.64300		593.66000	593.66000			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	603.04900	603.04900		603.06800	603.06800			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.71902	144.71902		144.74039	144.74039			0.00	0	571.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.20000	93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.31000	93.69000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.39000	93.61000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.45000	93.55000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.54000	93.46000		6.57000	93.43000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.78000	93.22000		6.84000	93.16000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.97000	93.03000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.12000	92.88000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.28000	92.72000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.42000	92.58000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.57000	92.43000		7.63000	92.37000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.28670	1.28670		1.28330	1.28330			0.00	0	180.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.28760	1.28760		1.28430	1.28430			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	8.19322	121.59128		8.20575	121.48497		7.95	0.00	0	48,750.00
R186	On 06/11/2014	7.70	Call	155.93000	0.15593		173.91000	0.17391	155.930	7.76	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	267.62000	0.26762		289.94000	0.28994	267.620	7.80	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	666.61000	0.66661		691.96000	0.69196	666.610	7.87	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	1,838.17000	1.83817		1,838.76000	1.83876	1,838.170	7.98	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	936.46000	0.93646		1,043.36000	1.04336	936.460	7.98	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	536.74000	0.53674		617.95000	0.61795	536.740	8.08	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	438.80000	0.43880		511.23000	0.51123	438.800	8.11	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	387.33000	0.38733		454.66000	0.45466	387.330	8.13	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	14.06000	0.01406		19.74000	0.01974	14.060	8.54	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.25749	118.20513		8.27034	118.09830		8.30	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	522.98000	0.52298		639.83000	0.63983	522.980	8.66	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.30453	120.23584		8.31758	120.12939		8.52	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			287.04322		287.04322		287.06614	287.06614			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.57070		285.57070		285.59673	285.59673			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			232.05420		232.05420		232.41002	232.41002			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.53215		232.53215		232.89560	232.89560			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			7.92565		100.46972		7.92817	100.45470		6.54	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.99520		102.04761		7.99766	102.03334		6.45	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.03816		99.87268		8.04042	99.85990		6.90	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.05228		101.78193		8.05387	101.77315		6.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	811.33000		0.81133		927.91000	0.92791	811.330	7.33	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			7.02332		104.39551		7.02641	104.38751		2.28	0.00	0	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	143.29000		0.14329		161.65000	0.16165	143.290	2.26	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	276.53000		0.27653		296.93000	0.29693	276.530	2.28	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.10246		106.03507		7.10547	106.02794		2.20	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,522.05000		1.52205		1,538.70000	1.53870	1,522.050	2.32	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.11873		103.68642		7.12124	103.68100		2.21	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			8.60273		97.15626		8.59488	97.21985			97,156.26	1	4,663.00
R2030	On 05/02/2015	Bond Future			8.66775		94.67530		8.65954	94.74076			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.72023		96.30266		8.71154	96.37100			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			8.83141		99.15382		8.80826	99.37230			0.00	0	7,248.00
R2037	On 05/02/2015	Bond Future			8.89410		96.45380		8.87017	96.67665			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.94559		98.11185		8.92078	98.34033			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			7.31941		105.49161		7.32221	105.48168		3.33	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	17.48000		0.01748		20.49000	0.02049	17.480	3.56	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			7.39277		103.11351		7.39548	103.10443		3.36	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.42995		104.88469		7.43228	104.87734		3.38	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.40986		102.84820		7.41091	102.84510		3.42	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	375.76000		0.37576		402.85000	0.40285	375.760	3.62	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			8.89009		100.97386		8.87193	101.16006			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.95017		98.17722		8.93139	98.36737			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.99964		99.86498		8.98017	100.06010			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.88061		100.32832		8.86248	100.51917			0.00	0	29,570.00
R2048	On 05/02/2015	Bond Future			8.94194		101.90394		8.92319	102.09880			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.98730		99.22004		8.96788	99.41996			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			7.53683		101.11820		7.54460	101.08564		4.34	0.00	0	35,188.00
R207	On 05/02/2015	Bond Future			7.60765		99.06514		7.61564	99.03309		4.33	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.65319		100.76724		7.66123	100.73641		4.41	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,543.60000		1.54360		1,646.21000	1.64621	1,543.600	4.41	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.65475		99.04786		7.66217	99.02070		4.54	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,319.18000		1.31918		1,407.51000	1.40751	1,319.180	4.47	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			7.69076		96.09065		7.69834	96.05405		5.38	480,453,250.00	5,000	50,537.00
R208	On 06/11/2014	Bond Future	8.50	Put	14.32000		0.01432		19.44000	0.01944	14.320	5.72	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.75940		97.59979		7.76717	97.56354		5.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.80186		95.87396		7.80967	95.83875		5.57	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.80855		97.70711		7.81585	97.67529		5.58	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	587.39000		0.58739		619.11000	0.61911	587.390	5.90	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			8.73943		76.79729		8.72626	76.90022		12.33	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	575.05000		0.57505		662.61000	0.66261	575.050	12.20	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,352.44000		1.35244		1,471.72000	1.47172	1,352.440	12.33	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	2,280.49000		2.28049	2,405.94000	2.40594		2,280.490	12.51	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,548.00000		2.54800	2,673.17000	2.67317		2,548.000	12.56	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,827.33000		2.82733	2,951.72000	2.95172		2,827.330	12.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	205.45000		0.20545	220.88000	0.22088		205.450	12.79	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	65.03000		0.06503	72.44000	0.07244		65.030	13.02	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	43.69000		0.04369	49.15000	0.04915		43.690	13.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	5.13000		0.00513	6.19000	0.00619		5.130	13.26	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	3.67000		0.00367	4.50000	0.00450		3.670	13.26	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	2.61000		0.00261	3.25000	0.00325		2.610	13.26	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.79797		78.00340	8.78434	78.10870			12.40	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.84321		76.19322	8.82904	76.30166			13.39	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.87187		77.65063	8.85690	77.76440			13.60	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,325.46000		1.32546	1,369.57000	1.36957		1,325.460	14.28	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			172.72605		172.72605	172.34313	172.34313				0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.46005		175.46005	175.07265	175.07265				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			132.34300		132.34300	132.36424	132.36424				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.83209		132.83209	132.85495	132.85495				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			136.86710		136.86710	136.87951	136.87951				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.27107		137.27107	137.28495	137.28495				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			8.60747		87.42705	8.59961	87.48837			10.66	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.67211		88.80013	8.66389	88.86333			10.69	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.71845		86.77780	8.70979	86.84361			11.52	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			8.83501		77.56692	8.81178	77.75680			12.89	155,133.84	2	6,068.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,293.72000		3.29372	3,478.55000	3.47855		3,293.720	13.33	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	27.21000		0.02721	28.91000	0.02891		27.210	13.86	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.89499		78.78512	8.87102	78.97874			12.96	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.93910		76.84430	8.91434	77.04256			14.02	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	21,484.85000		21,484.85000		21,501.34000	21,501.34000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95220		4.95220		4.94670	4.94670		6.63	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.92490		4.92490		4.92010	4.92010		8.56	0.00	0	0.00

Total for Derivatives : **877,370,723.60** **39,328** **3 288 172.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.94971			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07500		105.32728		7.07500	105.26760		1,415,000,000,000.00	200,000,000	100,000,000.00	
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97050			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.47000		103.10780		8.47000	103.03694			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.45337			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.13000		106.06624		9.13000	105.98865			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.70414			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.79570			0.00	1,700,000,000	1,700,000,000.00
AB013	On 21/11/2018	Spot Bond	9.33500		99.42590		9.33500	99.35198			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.19500		100.50372		7.19500	100.41750			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.73784			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.78000		107.55997		8.78000	107.48465			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.40000		127.13553		2.40000	271.46714			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.21849			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.80622			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18723			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.19456			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.19929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.54397			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44838			0.00	750,000,000	750,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.48620			0.00	750,000,000	750,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	128.87103		3.10000	128.80342			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.11000	120.30451		4.11000	120.23151			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.86000	104.80097		4.86000	104.73129			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	84.39834		100.00000	83.82421			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	171.79448		2.14000	171.71751			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.65669		2.76000	162.57569			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.49212		2.17000	173.41397			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.81000	185.54014		1.81000	185.46199			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.97625	77.42397		7.97625	77.37515			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.97625	77.42397		7.97625	77.37515			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	100.01968			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	101.54741			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43118			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.25000	102.68215		7.25000	102.62199			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	99.93976			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36500	106.10841		7.36500	106.04483			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49896			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	2.69000	94.13394		2.69000	106.60437			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000	101.01828		2.51000	157.16889			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000	116.97483		2.41000	211.49667			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	9.50000	90.47923		9.50000	90.54998			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	101.49677			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	100.73000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.07760		9.63000	108.02164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.57500		109.42030		9.57500	109.33645			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.83500		89.83331		8.83500	89.76968			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	9.67000		108.71615		9.67000	108.63204			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	100.32929			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.21654			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13000		105.51758		8.13000	105.44792			0.00	0	1,432,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.84000		107.33149		8.84000	107.25541			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.02500		104.11922		7.02500	104.06063			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77500		100.14184		8.77500	100.07137			0.00	0	594,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.77000		93.67540		9.77000	93.60138			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.01000		102.15248		8.01000	102.08602			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.39043		2.21000	275.30871			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		126.97243		1.30000	129.75518			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		128.87601		2.12000	131.40619			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00487		100.00000	0.00482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	67.65171	100.00000	67.16124				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.52500	102.25870	11.52500	102.16378				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.01343				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.62023	100.00000	5.57904				0.00	0	300,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.03839				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.39190				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.49920	100.00000	33.25367				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.98845				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.44133	11.00000	65.38522				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.43949	100.00000	21.28235				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	100.02817				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.03724				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02412				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02686				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02806				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26901				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26901				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27650				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25469				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27650				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.58452			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22178			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02525			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.02775			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02880			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.02663			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02196			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.29500	103.13675		9.29500	103.05866			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.33477			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.99774			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	85.43712			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.77168			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	171.77273			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.02405			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04083			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52936			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.04104			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.84568			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78864			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.72835			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.77758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44285			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.02440			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22339			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01409			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01220			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01586			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02263			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01877			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01442			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01564			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.24836		10.23000	100.16550			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01668			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01498			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	122.07732			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.41000	104.13678		9.41000	104.05832			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02223			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.63148		1.75000	115.66497			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24913			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01557			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08691			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08954			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08427			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.54785			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.02574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79788			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08332			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21190			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.08902			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02024			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02473			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.02615			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53415			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77804			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02656			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.02656			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09796			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08743			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03211			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21372			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09796			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.50165			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.02843			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.09376			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.64512			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.53328			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.08216			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.71307			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.08343			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	96.59853			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.08691			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.08226			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.08216			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98237			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26865			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23021			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.16288			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	14.86112		100.00000	14.75337			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	1.55287		100.00000	100.00000		4,420,000,000,000,000.00	44,200,000,000	40,700,000,000.00	
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71517			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78740			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83548			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.42439			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.56751			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.75822			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.38139			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.91500	101.00939		7.91500	100.94514			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.78161			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.07490			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.39000	101.02071		8.39000	100.95193		8,390,000,000,000.00	1,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.26000	118.95107		9.26000	118.86284			9,260,000,000,000.00	1,000,000,000	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.38274		100.00000	97.59359			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.46000	105.16664		7.46000	105.10282			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	95.38861		100.00000	94.66414			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.24000	103.13153		9.24000	103.05562			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.37591		100.00000	16.26742			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.96500	103.59005		9.96500	103.50796			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	164.12858		2.76000	164.04683			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45132			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33004			0.00	1,200,000,000	300,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34835			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39467			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	100.25338			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.80809			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11534			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	100.08427			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96624			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41032			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.91500			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	100.37165			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.78818			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000		128.51837		2.66000	292.15542			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	98.30729			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	102.44326			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	97.50221			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	97.56964			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	95.47450			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.28013			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.07686			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07581			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.94754			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.88000		102.99265		8.88000	102.91932			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70807			0.00	400,000,000	100,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.21891			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.53889			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.00131			0.00	0	400,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.68829			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.41000		103.69566		9.41000	103.61753			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.60500		103.78085		7.60500	103.71737			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		41.41836		100.00000	40.87435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.86465				0.00	0	100,000,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.87688				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.69000		99.93684	7.69000	99.87375				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.73000		103.06194	8.73000	102.98978				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.18266		101.83387	11.18266	101.01827				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.16536		100.26385	11.16536	100.06422				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.20340		100.20016	11.20340	100.02660				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.88691				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.24051		100.08140	11.24051	99.96183				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99832		99.42476	11.99832	99.28780				0.00	0	3,670,000,000.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.88430				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.88430				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.88437				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.43266		99.38764	11.43266	99.52180				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.36430		100.93004	11.36430	99.98821				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16536		100.26385	11.16536	100.06422				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.27958		100.31085	11.27958	100.11482				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.46815		95.57091	10.46815	99.79307				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.89014				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.88415				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.88415				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	11.02647	98.85557		11.02647	99.16161			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.50500	99.07884		11.50500	98.91141			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88743			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.43000	71.29112		11.43000	96.85697			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	99.90039			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	91.21150		9.28000	99.90033			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.88579			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.28000	70.40901		11.28000	99.16695			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88907			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88634			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88634			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	99.89038			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89197			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.92954			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	99.89197			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89016			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89607			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.89207			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92257			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18266	101.78021		14.18266	100.97071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.41248		99.87008		15.41248	99.73302			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.29118		99.83516		14.29118	99.76885			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85081			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.85081			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.85081			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.84535			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.86994			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		20.95266		100.00000	20.83363			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.64472		100.00000	18.50955			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.96880		100.00000	16.84577			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.47456		100.00000	10.39862			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.47456		100.00000	10.39862			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.66425		100.00000	12.57243			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.97335		100.00000	10.89379			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24246			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27061			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42543			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51398			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.47096		100.00000	7.41680			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.47096		100.00000	7.41680			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		93.58974		100.00000	92.87532			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		87.74038		100.00000	87.11217			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		84.49074		100.00000	83.90805		160,000,000,000,000.00	1,600,000,000	400,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.11000	103.99832		2.11000	178.45454			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000	95.79060		8.19000	150.89828			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000	97.10343		8.19000	151.24149			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500	100.02502		8.57500	99.95620			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40269			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88000	97.75006		7.88000	97.68815			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.35676			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35283			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38022			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47150			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56275			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81782			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.85225		100.00000	24.67208			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.11810			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17330			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19695			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20484			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29941			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42541			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.56200		100.00000	15.44918			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.56200		100.00000	15.44918			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22045			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23677			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		8.28000	101.47082		8.28000	101.40262			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25454			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27810			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	13.89054		100.00000	13.78873			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	13.89054		100.00000	13.78873			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.37053			0.00	400,000,000	450,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.92461			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.58000	67.37756		8.58000	103.16221			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.65178			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.80921			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64951			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.75169			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.63987			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67175			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72963			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96968			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.37125			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	56.13035		100.00000	55.71895			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.47391			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51682			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.58647			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.81211			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.68008		100.00000	20.53015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18624			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.81497			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.51000	105.76015		7.51000	105.69536			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.38000	114.50517		9.38000	114.41963			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.85672			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28000	105.96266		9.28000	105.88433			18,560,000,000,000.00	2,000,000,000	1,624,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.48000	97.17688		12.48000	97.07942			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.58647			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.44000	102.18511		11.44000	102.09247			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.92285			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.32000	103.69088		9.32000	103.61391			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.42310			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.88000	98.10553		11.88000	98.01328			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.83922			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.31868			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03152			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.16000	96.39305		10.16000	96.31520			3,352,800,000,000.00	330,000,000	330,000,000.00
CCT01	On 23/06/2023	Spot Bond	10.02000	117.94008		10.02000	117.84560			20,040,000,000,000.00	2,000,000,000	1,000,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.87000	114.16246		9.87000	114.07234			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.20000	113.41298		9.20000	113.32848			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56210			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.63000	100.59466		11.63000	100.50149			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.07141			0.00	9,800,000,000	4,900,000,000.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.68644			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79095			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	100.00000	17.95405		100.00000	17.71302		980,000,000,000,000.00	9,800,000,000	4,900,000,000.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.86501			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.60421			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90848			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90440			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90021			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.35614			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34222			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.41574			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01452			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02415			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92515			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.44142		10.11000	102.35908			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.79991			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.68831		2.76000	119.62884			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	116.77815		3.14000	119.49182			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.64975		8.25000	100.58233			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	126.99175		2.82000	121.16800			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.76339		2.40000	119.04591			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.45364				0.00	0	800,000,000.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.43930				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.71000	103.48322	8.71000	103.41092				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.58245				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.55910				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.41438				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42716				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.76000	103.60472	8.76000	103.53193				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.76000	103.60472	8.76000	103.53193				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.81000	102.37962	8.81000	102.30730				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02634				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.03575				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.52008				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.52008				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.88889				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.02775				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.66510				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.70567				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.89794	9.35000	100.82281				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.89794	9.35000	100.82281				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.66468				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.66641				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.41115				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.23199				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32402			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32887			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23199			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.23199			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27056			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00971			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58191			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12265			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12265			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12265			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46938			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.21000	101.66744		9.21000	101.59160			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16245			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03901			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48856			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48829			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45561			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.73584			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.79442			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64972			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.17810			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47540			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.16205		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.08322		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.38776		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.06037		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23898		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99989		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.54774		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90741		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99990		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77517		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.03259		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90746		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90746		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90110		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	101.41571		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	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.01621		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.78000	95.75826	10.78000	96.86950		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.30000	93.57921	11.30000	93.53451		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90548			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.09922			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.99319			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37344			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.33948			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.81035		8.80500	103.55040			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.08743			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38729			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	100.09134			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.09291			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.09901			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.02860			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.06581			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.06581			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	76.51239			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.03737			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90548			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	109.71945			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	109.82587			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31452			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.11438			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06499			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.04152			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.01648			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.09607			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30155			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.97729			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90767			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.23134			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.58902			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12566			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	101.25458			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.36478			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.07983			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.17201		10.55000	100.08524			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.96000	103.71828		9.96000	103.65445			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.08533			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.30582			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.10000	105.07549		12.10000	104.99260			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.36050			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.13000	104.97709		12.13000	104.77572			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.56000	104.70152		10.56000	104.52600			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.36050			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.35743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10529			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.09722			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.09901			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.08743			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90143			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.46000		102.23979		9.46000	102.08328			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88652			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.09639			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.25594		10.55000	100.17055			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.26658		11.00000	97.47844			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31636			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.09796			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34005			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.89000		101.12526		11.89000	100.93186			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.10718			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.08743			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.42217			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.09323			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,100,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.30889		7.01000	39.90597			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	158.54385			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	8.57500		100.02502		8.57500	139.05641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.19000	34.34033		8.19000	150.89828			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000	34.76508		8.19000	151.24149			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.53320			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.46936			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73290			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73290			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02741			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02130			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02256			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08902			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37344			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08121			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08533			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08480			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.08533			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.74994			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.67845			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.79789		8.87000	103.76662			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68000	103.82087		8.68000	103.74859			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.07000	116.00101		10.07000	115.90762			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.39500	105.97901		8.39500	105.90759			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.66000	105.47946		9.66000	105.39702			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.74000	105.80703		9.74000	105.72458			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09000	94.39262		10.09000	94.31649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	10.92000		94.86572	10.92000	94.78308				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92000		92.72015	10.92000	92.63937				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.65860				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.62284				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.52651				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.52530				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.00833				0.00	800,000,000	400,000,000.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.64954				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	100.00000		9.53547	100.00000	9.40885				0.00	0	30,000,000,000.00
CPV01	On 30/06/2029	Spot Bond	10.98000		103.79108	10.98000	102.65680				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.69707	100.00000	11.61134				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.88410	100.00000	3.84744				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.13443	100.00000	14.00101				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.16414				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00500		96.01043	8.00500	96.93708				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.60893				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.55188				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.39853				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		88.83456	100.00000	88.21188				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.35733				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.09118				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.38340				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.99398				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.38568			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.11417			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.20154			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.12819			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.09954			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.52020			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.66000		104.37296		8.66000	104.30045			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.49000		116.16016		7.49000	116.09018			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.37000		105.92736		8.37000	105.85658			169,608,006,000.00	20,263,800	1,441,831,900.00
DV23	On 27/02/2023	Spot Bond	8.97500		106.84351		8.97500	106.76707			544,821,990,000.00	60,704,400	11,693,052,200.00
DV24	On 18/02/2024	Spot Bond	8.94000		105.78496		8.94000	105.70957			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.51500		105.66601		9.51500	105.58597			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.31241			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.24718			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.05446			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94469			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.18578			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.85039			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15230			0.00	1,000,000,000	250,000,000.00
E170	On 01/08/2020	Spot Bond	7.96500		127.58730		7.96500	127.50609			3,428,454,600,000.00	430,440,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.19386			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond		0.20000	102.84747		0.20000	135.29459			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.00000	123.91102		2.02000	123.57425			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.03000	110.87449		2.03000	110.82591			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.11000	109.75541		2.11000	109.70661			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	102.01540		2.16000	101.96954			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.56000	106.17100		9.56000	106.09021			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.41000	106.75052		9.41000	106.66920			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.97000	104.50954		9.97000	104.42668			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.20500	95.72188		10.20500	98.63359		10,205,000,000,000.00	1,000,000,000	2,000,000,000.00	
EMM05	On 17/04/2029	Spot Bond		10.29000	107.63346		10.29000	106.45576			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.83836			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.60011			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.28650			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90987			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66386			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72435			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	99.05535		100.00000	98.28148			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	56.37156		100.00000	55.83946			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	91.72734		100.00000	91.06265			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	78.04516		100.00000	77.58060			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	132.17649		3.00000	132.10789			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.38500	104.19701		11.38500	104.10300			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.53079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41453			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.04186			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000		96.25141		9.86000	100.48824			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.78930			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.63105			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.91127			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	100.84239			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	100.89514			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23325			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.76107			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.79245			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75479			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.78095			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.76860			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75802			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99500		101.28951		6.99500	101.23212			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76000		108.64082		7.76000	108.57304			156,685,264,000.00	20,191,400	10,811,195,700.00
ES23	On 25/01/2023	Spot Bond	8.49000		110.65081		8.49000	110.57583			4,995,406,479,000.00	588,387,100	7,169,445,500.00
ES26	On 02/04/2026	Spot Bond	8.84000		92.87653		8.84000	92.81070			345,161,336,000.00	39,045,400	9,236,122,700.00
ES33	On 15/09/2033	Spot Bond	9.52000		82.70326		9.50500	82.75241			8,153,746,720,000.00	856,486,000	33,050,543,000.00
ES42	On 25/04/2042	Spot Bond	9.60500		92.99555		9.60500	92.92407			0.00	0	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.82830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.83043			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67993			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41671			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43291			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.50913			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28973			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.81143		100.00000	11.72580			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.49503		100.00000	11.41169			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.23073			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.63449			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.25733			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.27503			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.28000		99.62170		9.28000	99.54765			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.30174			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30167			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.36239			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.76491			0.00	600,000,000	600,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.54711			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.55617			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.16000		102.14347		10.16000	102.37784			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.08000		106.27812		11.08000	106.18422			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.67794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.22000	129.72841		2.22000	130.53948			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	128.64687		2.24000	274.69780			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	102.95749		2.41000	109.39173			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000	101.24777		2.49000	157.52620			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.30000	118.83235		2.30000	214.85707			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63500	105.85176		7.63500	105.78605			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82800	62.81319		7.82800	62.14733			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46000	40.20931		9.46000	39.28992			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.90474		9.70000	37.97909			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	70.32755		100.00000	69.92337			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	72.78194		100.00000	72.38277			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.63923			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03847			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02420			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03320			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09796			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	100.09344			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15881			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	100.09639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.14974		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	100.10236			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	100.12560			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12198			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	16.78092		100.09221	16.65783			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08765			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	114.08540			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05033			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.48247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03091			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	100.03204			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02339			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09166			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.11938			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09007			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.83309		13.22500	57.77111			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08501			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08511			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05944			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08892			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500	94.46976		3.64500	97.68139			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.55022			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09270			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.82586			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90548			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.14290			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.08743			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.08543			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.29213			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.09974			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.95349			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.27845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.45624		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.11417		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.09081		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.11128		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.08448		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.09166		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.09166		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.22051		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.72654		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.82542		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.92022		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.53191		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.09670		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51847		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.90229		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49430		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49856		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51350		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36830		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51350		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36249		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12825		0.00		0	0.00	
FRC205	On 06/05/2017	Spot Bond	8.75000	100.25031	8.75000	101.20678		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.92171			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.75144		100.00000	10.64995			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.81513		100.00000	9.72248			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.28388			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.03120			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.03069			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37268			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32941			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	116.48321		3.46000	120.31551			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03243			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03342			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	107.55140		3.44000	120.47300			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	104.91232		3.46000	120.31551			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000	102.09159		2.62000	125.93743			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000	101.29642		2.69000	133.02852			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49578			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.01974			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03181			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.15045			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04799			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04384			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09408			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09397			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.89779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21307			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.27649		100.00000	9.20849			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	22.46200		100.00000	22.29736			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	65.39902		100.00000	66.70991			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	16.48642		100.00000	14.26013			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.76000	148.70659		4.76000	148.60899			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.82824			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.69508			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.81868			0.00	2,760,000,000	2,230,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.22202			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.67987			0.00	0	31,900,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	98.84985			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.65253			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.11800	82.47007		2.11800	100.39315			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.51000	100.01437		2.51000	131.08718			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.30332			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.91162		10.38000	101.82652			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.91162		10.38000	101.82652			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99860			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37972			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.65000	97.51171		2.65000	105.81507			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.61000	204.98554		2.61000	205.55071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS110	On 31/01/2038	Spot Bond		2.62000	106.43241		2.62000	106.38071			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40405			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.64000	204.11281		2.64000	204.67662			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.51589			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.50000	108.53864		2.50000	108.48697			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.71000	104.74627		2.71000	104.69464			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.89912			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.81500	102.93709		2.81500	102.76820			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.76000	110.98510		2.76000	254.95333			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.75000	123.90359		2.75000	264.55861			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.25000	128.55178		2.25000	274.49452			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.97000	121.92294		2.97000	260.32491			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	101.50930		2.59000	127.38868			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.24822			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	131.46476		2.12000	127.38823			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46933			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69106			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.11624			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.49000	105.64265		2.49000	105.59247			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.69647		104.97509	17.56104			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.58250		101.07593	21.42279			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	14.45405		100.44759	14.34768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		20.09208		100.76967	19.94381			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	2.13000		116.06365		2.13000	116.01174			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	2.36000		97.03972		2.36000	109.89802			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.57065			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.77144		2.39000	109.59393			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.68945			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		126.66764		2.45000	342.68164			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.01457			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.64869			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	101.66973			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.86500		101.21491		6.86500	101.15955			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.86000		100.55387		7.86000	100.48965			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.20000		101.09749		8.20000	101.03018			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.41000		111.09918		8.41000	111.02419			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.97500		103.43266		8.97500	103.35866			0.00	0	794,300,000.00
FRX20	On 01/10/2020	Spot Bond	9.19000		97.95666		9.19000	97.88455			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.76000		89.24603		9.76000	89.17558			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.73000		109.73391		9.73000	109.64848			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.07000		96.02946		10.07000	95.95187			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.46500		93.49740		10.46500	93.41969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.24000	82.82557	10.24000	82.75781				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00768				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.01046				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.01156				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.01427				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.01866				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.02194				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.03617				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	100.68103				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.71101				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.71806				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.73806				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.76809				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.79311				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.90308				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.79440				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.00775				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.08000	105.32339	9.08000	105.24676				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.90071				0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.47461				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.19608			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.22166			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27108			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33242			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41753			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	100.38139			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.64846			0.00	0	300,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44949			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41296			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.49717			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31515			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.78097			0.00	0	0.00
GRT08		On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.01917			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	100.59926			0.00	0	0.00
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97383			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55954			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.73882			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23086			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.06676			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.13665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02378			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.85411			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	101.39078			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.63709		102.29958		7.63709	96.43247			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	101.45472			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.63676		102.01713		8.63676	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	101.53690			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.08679		102.10429		9.08679	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	101.63732			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47866			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.63878			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.69839			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.07287			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.11000		102.77374		9.11000	102.69914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond		8.11500	109.05199		8.11500	108.98129			0.00	0	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	130.66354		2.03000	279.00872			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05000	133.28688		2.05000	284.60991			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.45000	99.70729		9.45000	99.63227			0.00	0	4,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.37500	100.34923		9.37500	100.27430			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	80.53097		100.00000	80.00000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	16.73657		100.00000	16.61523			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	97.33334		100.00000	98.44121			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	43.43139		100.00000	44.56801			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.40486		100.00000	22.74962			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.78920		100.00000	14.68198			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	81.82450		100.00000	81.28500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74000	116.44759		1.75000	116.29108			10,614,000,000,000.00	6,100,000,000	95,159,480,600.00
I2038	On 31/01/2038	Spot Bond		1.87500	121.71852		1.89000	121.33404			1,875,000,000,000.00	1,000,000,000	02,971,460,000.00
I2046	On 31/03/2046	Spot Bond		1.87000	122.74399		1.87000	122.69169			187,000,000,000.00	100,000,000	48,519,288,200.00
I2050	On 31/12/2050	Spot Bond		1.93000	130.66603		1.93000	130.60984			5,983,000,000,000.00	3,100,000,000	45,743,961,800.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.52500	101.73523		7.52500	101.67441			0.00	0	1,645,500,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84926			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77999			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.31000	101.98079		8.31000	101.91199			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.98000	106.35566		7.98000	106.28672			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.13000	101.16969		8.13000	101.10398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.00180			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.05939			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000		101.54362		1.46000	129.28488			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.22329		2.19000	130.79881			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14912			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.96167			0.00	500,000,000	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.10000		101.92564		8.10000	101.85933			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.60406			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.71569			0.00	4,400,000,000	4,400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.09307			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.71000		99.69819		8.71000	99.62854			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.73500		95.29014		8.73500	95.22375			0.00	0	2,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44441			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.18000		97.40851		8.18000	97.34452			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20500		100.96875		9.20500	100.87173			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06721			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.09827			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.07514		7.90000	100.01195			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.49000		100.08123		8.49000	100.01341			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.21440			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.83402			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.75000		102.71262		7.75000	102.64897			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.45000		103.79562		8.45000	103.72562			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.59000		105.23187		9.59000	105.15155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.92620				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20262				0.00	300,000,000	300,000,000.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12193				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.14611				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.17014				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00544	100.00000	0.00540				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.32763				0.00	600,000,000	150,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.28619				0.00	600,000,000	150,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.81000	101.46423	8.81000	101.39255				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.22376	5.00000	102.18239				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.22376	5.00000	102.18239				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.80845	5.00000	100.76787				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.22376	5.00000	102.18239				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.16424	4.00000	100.13138				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.96656	100.00000	32.51802				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.83102	100.00000	32.38432				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.83102	100.00000	32.38432				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	104.50156	9.20000	104.42455				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.93600				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.93600				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91132				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.56745	100.00000	7.51199				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.75448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1002	On 12/01/2015	Spot Bond	100.00000		82.75722	100.00000	77.16702				5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00
IN04	On 15/03/2015	Spot Bond	9.06000		100.29261	9.06000	100.22095				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.81206				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.55736	100.00000	9.48807				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		65.39902	100.00000	66.70991				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		77.16702	100.00000	76.68067				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		99.32917	100.00000	98.53665				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		97.49942	100.00000	96.73572				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		95.75945	100.00000	95.02283				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		96.66667	100.00000	95.75305				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		92.30113	100.00000	90.25000				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		83.48795	100.00000	81.80698				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		94.31525	100.00000	93.58974				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		91.02244	100.00000	90.34653				0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000		99.89819	6.20000	99.94907				0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.98302	6.20000	99.86429				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.86429	6.20000	99.74585				248,000,000,000,000.00	40,000,000,000	20,000,000,000.00
INA442	On 14/10/2014	Spot Bond	6.20000		99.74585	6.20000	99.62769				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.62171	6.30000	99.50195				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.38247	6.30000	99.26328				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.26328	6.30000	99.14437				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.01044	6.40000	98.89026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA450	On 09/12/2014	Spot Bond	6.40000	98.77038		6.40000	98.65078			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90308			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18266	101.17957		11.18266	100.61772			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18266	99.72786		11.18266	99.73155			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02807			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46542			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02660			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	99.93012		6.50000	103.12377			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09533			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.22189			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36184			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.09166			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.46513			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.07156			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.06994			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92455			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.80861			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70472			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.69678			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26614			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.18795			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.64776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.24178			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15123			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89016			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.51866			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.72342			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.27392			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.25505			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.67369			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.49180			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51200			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.82000	104.01203		8.82000	103.93847			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90346			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.90109			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.89953			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.36000	103.38783		9.36000	103.31076		2,059,200,000,000.00		220,000,000	2,253,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.17696			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58000	103.13973		8.58000	103.06873			0.00	0	613,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.80265			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.61557			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.07406			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79195			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.03014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.70500		104.09833		8.70500	104.02565			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.71850			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.43913			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.01466		3.28000	124.56268			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000		138.03850		3.67000	137.95961			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86603			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.75219			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.65802			0.00	2,200,000,000	1,100,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.33170			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.93408			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		95.97056		3.75000	96.75278			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000		95.89055		3.75000	103.11300			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.37368			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.05784			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.33000		115.64288		10.33000	115.54796			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.67833			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000		136.51419		3.77000	136.43507			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		96.98896		100.00000	96.23320			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		95.24365		100.00000	94.51475			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		99.20000		100.00000	96.87500			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		95.96055		100.00000	93.74607			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		90.92350		100.00000	88.93248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.26183		0.00		0	0.00	
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.67235		0.00		0	0.00	
IVA441	On 09/10/2014	Spot Bond	6.20000	99.83043	6.20000	99.71206		0.00		0	0.00	
IVA442	On 16/10/2014	Spot Bond	6.20000	99.71206	6.20000	99.59398		0.00		0	0.00	
IVA449	On 04/12/2014	Spot Bond	6.40000	98.85598	6.40000	98.73618		0.00		0	0.00	
IVA450	On 11/12/2014	Spot Bond	6.40000	98.73618	6.40000	98.61666		0.00		0	0.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.98141		0.00		0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.79352		0.00		0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.53777		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.81210		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70810		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.77836		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.51639		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.49189		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50200		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.52220		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43126		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38164		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20232		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14811		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.84452		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.59089		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.58502		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.85770		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41068			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26364			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07387			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.13776			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.92081			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.91865			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.91865			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.05000	109.34356		9.05000	102.71177			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	20.08626		100.00000	19.86054			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.64712		100.00000	12.48101			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.31999			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.23000	108.63832		9.23000	102.20010			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22623			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.86575			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21598			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	90.68252		100.00000	90.02698			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22552			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	95.60729		100.00000	94.87932			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48930			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	36.01898		100.00000	35.75784			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.95777			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	87.21181		100.00000	86.60052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		93.90126	100.00000	93.19875				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		80.18009	100.00000	79.68919				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		92.60916	100.00000	91.92654				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		83.44229	100.00000	82.88227				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.23834				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.24695				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.39659				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.57404				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.40436				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		143.89835	8.57000	143.79995				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.29007				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12803				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.16911				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.54037				0.00	0	941,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.20360				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.16488				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68000		98.44432	8.68000	98.37615				607,600,000,000.00	70,000,000	1,402,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.83000		73.83285	8.83000	96.32360				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.30500		100.50336	9.30500	100.42887				0.00	0	1,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.33443				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.02500		103.87430	10.02500	103.79104				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.36390				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.73650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.78412			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84101			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.33756			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.77427			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.54492			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.94203			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.72777			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42538			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.42862			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88907			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.54668			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.52119			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.36348			0.00	1,000,000,000	250,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.83675			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20051			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56579			0.00	0	300,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.80198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.85342			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26017			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.29520			0.00	0	570,500,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88374			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.92765			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94943			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	90.65809		100.00000	90.00431			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.33531		100.00000	33.09099			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.25000		100.00000	80.70953			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	17.47768		100.00000	9.35958		0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.63000	105.58660		8.63000	105.51350			0.00	0	121,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.52000	105.48155		8.52000	105.40944			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24712			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.23082			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.39076			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79813			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79676			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.78994			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.55099			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.62547			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.91500	101.09758		7.91500	101.03328			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000	104.39899		8.70000	104.32654			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48500	105.02268		9.48500	104.94337			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.47500	103.21512		6.47500	103.16096			0.00	0	800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01099			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01374			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50500		103.06037		9.50500	103.09722			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500		101.07380		7.67500	101.01073			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.59422			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.84000		102.75472		8.84000	102.68189			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.18754			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.36000		105.22007		9.36000	103.61133			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.06189		100.00000	13.95883			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92931			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.54000		102.65639		8.54000	102.58605			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.62500		103.26559		7.62500	103.20261			0.00	0	990,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.48000		106.14330		8.48000	106.07146			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.80402		100.89771	6.75430			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.89327		100.61875	6.84303			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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	100.85989			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.86555			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.93571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.01727			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.65997		100.00000	0.65519			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.65997		100.00000	0.65519			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.95500		99.01043		8.95500	98.93975			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.08819		7.59000	100.02742			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.02500		102.49580		9.02500	102.42206			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.18042			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.81000		103.02077		8.81000	102.94719			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.75250			0.00	3,000,000,000	1,500,000,000.00
NBK13A	On 19/03/2024	Spot Bond	9.29000		102.99544		9.29000	102.91796			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.92491			0.00	0	31,800,000.00
NBK14A	On 26/06/2021	Spot Bond	9.01000		103.79076		9.01000	103.64009			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80431			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.98648			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41170			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.69410			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06179			0.00	0	1,300,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.01999			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.22500		103.43667		7.22500	103.37585			1,445,000,000,000.00	200,000,000	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.50590			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.53000		111.96259		8.53000	111.88510			0.00	0	443,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.74500		35.74679		10.74500	35.71682			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42500		105.50598		7.42500	105.44295			0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.68311			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.48189			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.01000		102.00570		8.01000	101.93933			801,000,000,000.00	100,000,000	500,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05567			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	101.19877			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73273			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.74212			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.56508			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.54342			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.03560			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.49545			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	101.30246			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.22636			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.34415			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.07642			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.91058			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01728			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01290			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.44578			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01019			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07607			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.09975			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.08743			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.91500	104.65975		9.91500	104.60127			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.08691			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95000	103.41808		9.95000	103.45516			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.08743			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07878			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11820			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.08828			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.08933			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.56500	102.13857		8.56500	102.06760			2,569,500,000,000.00	300,000,000	2,290,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.49111			0.00	200,000,000	100,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.42123			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000	105.10077		9.91000	108.33234			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	105.21701			0.00	400,000,000	400,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83031			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.93000	115.32189		11.93000	115.21300			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.61907			0.00	800,000,000	400,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02654			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	167.88537		2.26000	167.80853			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55500	105.26450		8.55500	105.19264			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29963			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18500	106.53001		9.18500	106.45118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.70736			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83977			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.66945			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.69319			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.67897			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38500		106.52158		9.38500	107.77581			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.69325			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.70741			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.69793			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58500		106.51335		9.58500	106.43113			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72644			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.71688			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.72163			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.89646			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.83889			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.73583			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39000		117.36969		8.39000	117.29064			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13000		122.61224		9.13000	122.52302			0.00	0	6,500,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		172.58456		2.15500	172.50706			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.68000		123.61115		9.68000	123.51540			0.00	0	5,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.00230			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12934			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.74047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04752			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.38575			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.62428			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.69727			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.86171			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.88714		100.00000	16.76470			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.91448		100.00000	43.59610			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.47500	105.23537		7.47500	105.17208			0.00	0	4,201,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.25672		100.00000	24.08086			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	65.95936		100.00000	65.48115			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.89775			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.20215			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46862			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34944			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90580			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14112			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.45456			0.00	1,200,000,000	600,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.73782			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.46000	104.23288		9.46000	104.06690			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.14202			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.17466			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.18935			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.22199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36226			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.39487			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24574			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99000		41.49635		7.99000	41.46971			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52500		106.91308		6.52500	106.85621		1,578,026,442,825,000.00	41,843,133,000	56,045,493,100.00	
R158P	On 15/09/2015	Spot Bond	6.71000		93.85243		6.71000	93.80111			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.81000		112.60547		6.81000	112.54299		838,683,549,222,000.00	23,154,706,200	45,557,803,100.00	
R159P	On 15/09/2016	Spot Bond	6.64000		87.97505		6.64000	87.92744			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.16000		120.73395		8.17000	120.56908		8,701,458,981,984,000.00	66,355,267,400	69,323,150,400.00	
R187P	On 21/12/2026	Spot Bond	7.91000		38.73206		7.91000	38.70744			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.83000		36.20773		7.83000	36.18494			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		285.00267		1.75000	284.88401		875,000,000,000.00	500,000,000	26,829,181,400.00	
R201	On 21/12/2014	Spot Bond	5.95000		102.98164		5.96000	102.92958		4,760,000,000,000.00	800,000,000	67,210,000,000.00	
R202	On 07/12/2033	Spot Bond	1.82000		230.40469		1.81000	230.64349		23,806,025,516,000.00	13,080,233,800	51,416,735,300.00	
R2023	On 28/02/2023	Spot Bond	7.89000		99.76129		7.89000	99.69733		2,181,123,895,776,000.00	76,441,558,400	101,533,453,700.00	
R203	On 15/09/2017	Spot Bond	6.98000		103.65943		6.98000	103.60051		1,841,109,852,204,000.00	63,769,319,800	71,750,859,900.00	
R2030	On 31/01/2030	Spot Bond	8.56000		96.55283		8.56000	96.48688		368,486,298,688,000.00	43,047,464,800	87,164,129,300.00	
R2032	On 31/03/2032	Spot Bond	8.68000		96.12849		8.68000	96.07670		1,799,320,600,000,000.00	07,295,000,000	61,848,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.77500		98.69220		8.77500	98.62314		1,988,330,114,160,000.00	26,590,326,400	104,212,732,700.00	
R204	On 21/12/2018	Spot Bond	7.28000		104.74780		7.28000	104.68643		1,303,471,384,488,000.00	79,048,267,100	93,062,233,800.00	
R2044	On 31/01/2044	Spot Bond	8.84000		100.46827		8.84000	100.39745		2,153,888,100,000,000.00	43,652,500,000	88,300,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.83000		99.83278		8.83000	99.76132		1,283,759,174,700,000.00	45,386,090,000	77,049,288,100.00	
R207	On 15/01/2020	Spot Bond	7.50000		100.40522		7.50500	100.32356		810,318,697,500,000.00	08,042,493,000	94,017,546,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	7.65500	95.41316		7.66000	95.32988			7,165,259,855,756,000.00	36,023,495,200	67,687,823,000.00
R209	On 31/03/2036	Spot Bond	8.71000	76.25580		8.69500	76.32046			2,490,289,607,468,000.00	85,911,550,800	30,814,171,800.00
R210	On 31/03/2028	Spot Bond	1.75000	171.49818		1.77000	171.03306			6,125,000,000,000.00	3,500,000,000	24,832,168,400.00
R211	On 31/01/2017	Spot Bond	0.76000	131.40219		0.76000	131.35812			152,000,000,000.00	200,000,000	81,904,491,600.00
R212	On 31/01/2022	Spot Bond	1.62000	135.89409		1.62000	135.83905			12,474,000,000,000.00	7,700,000,000	54,175,286,100.00
R213	On 28/02/2031	Spot Bond	8.57500	86.81062		8.56500	86.82882			1,547,316,189,702,500.00	80,445,036,700	10,991,482,600.00
R214	On 28/02/2041	Spot Bond	8.78000	77.22557		8.78000	77.17059			668,554,150,088,000.00	76,145,119,600	86,396,950,200.00
R227C	On 15/03/2015	Spot Bond	6.87000	96.95253		6.87000	96.89948			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.71000	93.85243		6.71000	93.80111			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.63000	90.90868		6.63000	90.85956			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.64000	87.97505		6.64000	87.92744			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.96500	98.66173		5.96500	98.61403			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.78000	95.26968		6.78000	95.21762			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.65000	92.28822		6.65000	92.23875			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.63000	89.34825		6.63000	89.30049			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.69000	86.36964		6.69000	86.32306			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.95500	82.99214		6.95500	82.94564			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.00500	80.07814		7.00500	80.03296			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.28500	76.59274		7.28500	76.54783			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.26500	73.96120		7.26500	73.91795			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.24500	71.43387		7.24500	71.39221			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.23500	68.97142		7.23500	68.93125			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.46500	65.72317		7.46500	65.68370			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.44500	63.43443		7.44500	63.39644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.58000	60.62489		7.58000	60.58793			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.55000	58.53326		7.55000	58.49771			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.52000	56.53015		7.52000	56.49595			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.49000	54.61139		7.49000	54.57849			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.45000	52.81746		7.45000	52.78580			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.41000	51.10219		7.41000	51.07172			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.11000	46.15027		8.11000	46.12021			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.07000	44.52652		8.07000	44.49766			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.03000	42.97646		8.03000	42.94874			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.99000	41.49635		7.99000	41.46971			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.95000	40.08266		7.95000	40.05705			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.91000	38.73206		7.91000	38.70744			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.87000	37.44140		7.87000	37.41772			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.83000	36.20773		7.83000	36.18494			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.89748			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77043			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.90594			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.72630			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		17.44234		100.00000	17.31589			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		10.10568		100.00000	10.03242			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		22.04794		100.00000	21.88634			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26883			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71343			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01708			0.00	2,000,000,000	1,000,000,000.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.67796			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43386			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.14651			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.21746			0.00	900,000,000	900,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.08049			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35731			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50930			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36190			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.59939			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.39057			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	101.11133			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	81.50000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.21821			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.51880			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.10055			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91372			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	80.27844			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.55662			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.95734		12.35000	103.85584			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.70853		100.00000	14.60189			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.49883			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26044			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.95848			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06556			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.77775		100.00000	3.75006			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.45481		100.00000	16.33551			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.90113		100.00000	37.62634			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.79542		100.00000	13.69540			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.21496		100.00000	24.03940			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.80898			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.32836			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.96000		109.30343		8.96000	109.22492			0.00	0	1,783,400,000.00
RW23	On 10/12/2023	Spot Bond	9.14000		105.12745		9.14000	105.05047			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.71500		89.34169		9.71500	107.03141			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.78672			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.01000		109.19652		8.01000	109.12663			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.72736			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.03000		104.84779		9.03000	104.77191			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.45822			0.00	100,000,000	100,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.58605			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.28382			0.00	3,000,000,000	2,800,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.44630			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.42044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.17500	104.86899		7.17500	104.80874			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000	102.81002		8.78000	102.73763			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98500	105.52051		7.98500	105.45206			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.54411		7.96000	105.47586			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77500	105.71907		7.77500	105.65226			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38000	99.97827		8.38000	99.91027			718,166,000,000.00	85,700,000	85,700,000.00
SBN34	On 15/09/2015	Spot Bond	7.92000	105.58190		7.92000	105.51396			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.17000	105.34606		8.17000	105.27618			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22629			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	99.85691			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000	102.43504		8.03000	102.36823			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.84232			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01614			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.99082			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.81000	109.54594		8.81000	109.46855			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.97000	104.26164		9.97000	104.17898			0.00	0	500,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.94678			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.01264			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89553			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.08020			0.00	0	2,100,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.38000	104.92206		8.38000	104.85186			7,542,000,000,000.00	900,000,000	1,468,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.13085		100.00000	14.03774			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.43000	105.38004		9.43000	105.30091			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.38284			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.94000		101.62220		8.94000	101.54937			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.87000		98.00423		8.87000	97.93491			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27711			0.00	400,000,000	400,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.82000		130.36691		9.82000	102.55426			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.13872			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.14249			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.97000		106.40701		9.97000	101.00092			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.36000		99.26883		9.36000	99.19483			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.87500		108.33678		7.87500	108.26859		8,666,437,500,000.00	1,100,500,000	10,076,148,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.28000		128.26701		2.28000	273.88581			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500		102.91540		1.40500	129.44631			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.19000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
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	101.46397			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.89054		100.00000	13.78873			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.10472		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.82335		2.03000	127.62645			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.93012		6.50000	103.12377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56077		0.00		0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94006		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84027		0.00		0	970,000,000.00	
SHS05	On 29/06/2017	Spot Bond	9.01000	101.55456	9.01000	101.48123		0.00		0	260,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.15247		0.00		8,000,000	2,000,000.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.87163		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.08322		0.00		0	0.00	
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00931		0.00		0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.82511	100.00000	14.71763		0.00		0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.29782		0.00		0	0.00	
SHS13U	On 21/05/2015	Spot Bond	100.00000	60.16031	100.00000	59.59858		0.00		0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19080		0.00		0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	20.97152	100.00000	26.02435		0.00		0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	26.40802	100.00000	26.16145		0.00		0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	22.48926	100.00000	22.27927		0.00		0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.32000	102.64476	9.32000	102.48989		0.00		0	0.00	
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.99115		0.00		0	0.00	
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.08718		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	8.06000	103.86435	8.06000	103.79747		0.00		0	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.88000	99.95672	8.88000	100.39554		0.00		0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.33000	100.10690	8.33000	100.03922		0.00		0	2,310,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.73239		0.00		0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.97756		0.00		0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.25054		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.22002			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.22591			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19900			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.08000	104.90078		8.08000	104.83269			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.48397			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.72107			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.43813			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.21000	98.73934		9.21000	98.66650			0.00	0	1,416,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55353			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.34535			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.26800	87.88677		9.26800	87.82153			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.76000	90.17584		8.76000	90.11249			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.20500	102.69249		7.20500	102.63269			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.76500	95.16996		8.76500	95.10343			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17593			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.16000	100.54580		8.16000	100.47918			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50000	108.12627		2.50000	108.48697			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.23000	100.64864		8.23000	101.29152			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.83403			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.77000	107.98203		9.77000	107.89764			0.00	0	10,000,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47332			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.79500	77.95007		9.79500	77.88833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.40564			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.08918			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.39483			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	100.00000	1.76534		100.00000	1.74190		4,257,000,000,000,000.00	42,570,000,000	23,000,000,000.00	
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.57803			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.41583		0.00000	102.22707			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.08895			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.17880			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.98617			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94835			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.86360			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94835			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.82740			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77572			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.71636			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75827			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.72251			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94858			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91666			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.65513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1169		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.55146			0.00	0	0.00
SY1170		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.58547			0.00	0	0.00
SY1171		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.58568			0.00	0	0.00
SY1172		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.56827			0.00	0	0.00
SY1173		On 27/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1174		On 29/10/2014	Spot Bond	100.00000	92.40506		100.00000	100.00000			0.00	0	0.00
SY1175		On 28/10/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.98500	105.21923		6.98500	105.16003			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.78000	101.50814		8.78000	101.43668			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	94.69813		100.00000	93.97708			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	40.30571		100.00000	40.01350			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30032			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.98019			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47586			0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64127			0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00829			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.01215			0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.52656			0.00	0	0.00
TFS126		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.01858			0.00	0	0.00
TFS127		On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.82047			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10902			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	8.06000	102.53850		8.06000	102.47248			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.38329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.42126			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.53527		7.83000	101.47171			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36239			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43801			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.36239			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.11171		7.16000	101.34714			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.50290			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49531			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.67739			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65275			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.39590			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.31100			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.36049			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.42126			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.70948		8.73000	101.56788			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.35479			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.75000	95.96859		8.75000	99.71961			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.34339			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.40988			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.50670			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.47822			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.67359			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.66601			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59965			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.26381			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.27136			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.23360			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		100.00000	0.00000		100.00000	0.00000		1,550,000,000,000,000.00	15,500,000,000	15,500,000,000.00	
TH12A2	On 21/08/2019	Spot Bond		100.00000	1.77223		100.00000	1.73415		830,000,000,000,000.00	8,300,000,000	8,300,000,000.00	
TH12A3	On 21/08/2019	Spot Bond		100.00000	1.77223		100.00000	1.73415		4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00	
TH12B1	On 21/08/2019	Spot Bond		100.00000	1.77223		100.00000	1.73415		150,000,000,000,000.00	1,500,000,000	1,500,000,000.00	
TH12C1	On 21/08/2019	Spot Bond		100.00000	1.77223		100.00000	1.73415		200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
TH12D1	On 21/08/2019	Spot Bond		100.00000	1.77223		100.00000	1.73415		120,000,000,000,000.00	1,200,000,000	700,000,000.00	
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42445			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.89897		101.06155	6.84847			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.35479			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.46155			0.00	10,800,000,000	5,400,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.52566			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.60155			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.40345			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.72145			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39581			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.39581			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.41490			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.42445			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38435			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41490			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51988			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.51988			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51988			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67252			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.71067			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66299			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.42507			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.47263			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.45361			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42500	107.46330		7.42500	107.39910			4,455,000,000,000.00	600,000,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	9.50500	89.24268		9.50500	89.14566			47,525,000,000,000.00	5,000,000,000	10,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.82000	107.34983		7.82000	107.28272			0.00	0	56,583,054,500.00
TN20	On 17/09/2020	Spot Bond	9.06000	106.86757		9.06000	106.78911			23,876,745,744,000.00	2,635,402,400	19,446,851,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.82821		100.00000	0.82048			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.29000	113.40722		9.29000	113.32330			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	100.57215		9.57000	100.49554			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000	98.36951		9.57000	98.29457			3,828,000,000,000.00	400,000,000	3,750,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79629			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.77673			0.00	3,100,000,000	431,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85588			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.87757			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.87978			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98665			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.20813			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.86801			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.68376			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55882			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.59205			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.39914			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.49586			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97234		10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97303		9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97335		100.00000	9.89384			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.21897			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.23209			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.23937			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.24082			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.28143			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.37047			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	14.23827		100.00000	14.05126			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90501			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.23213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.02024			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.05081			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.47001			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.52557			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.01715			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.81131			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.57360			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.65975			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.33871			0.00	500,000,000	500,000,000.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.62590			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.35209			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.20395			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.67497			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.51443			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.20451			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.87345			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.59161			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.36016			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.46032		100.00000	13.36273			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	88.89164		100.00000	87.67395			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14322			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.12616			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.09554			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.08015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02707			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.74093			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.66890			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63311			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.22003			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.70708			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.11132			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63804			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.06000		108.64103		9.06000	108.56128			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	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94858			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	100.00000		80.42948		100.00000	79.93403		850,000,000,000,000.00	8,500,000,000	7,500,000,000.00	
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97478			0.00	0	10,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.00658			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.00798			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.94326			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94172			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.20000		112.31371		7.20000	112.24896			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000		240.89598		1.25000	240.80561			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.84500		104.39000		6.84500	104.33274			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.48000		106.62394		7.48000	106.56013			0.00	0	4,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.83500	107.49199		7.83500	107.42467			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.13000	106.89946		8.13000	106.83004			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.20000	107.05760		8.20000	106.98749			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47500	95.31661		6.47500	95.26710			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40500	93.56714		6.40500	93.51880			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.97500	98.99527		5.97500	98.94716			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47500	95.30010		6.47500	95.25061			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.22500	70.11238		7.22500	70.07182			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.04525		100.00000	47.77231			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.43095		100.00000	25.28648			0.00	0	0.00

Total for j-Bonds : **70,244,358,253,716,500.00** **16,726,682,700** **107 911 182 500.00**

Grand Total: **70,244,359,131,087,200.00** **16,726,722,028** **107 914 470 672.00**