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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2014

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 01/09/2014	Any day expiry		10.63730	10.63730	10.65360	10.65360		7.89	0.00	0	0.00
\$ / R	10.60	Call	Any day expiry	55.34520	0.05535	71.60670	0.07161	55.345	8.71	0.00	0	5,000.00	
\$ / R		On 02/09/2014	Any day expiry		10.63730	10.63730	10.65360	10.65360		8.70	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	168.43550	0.16844	156.58240	0.15658	168.435	11.17	0.00	0	5,000.00	
\$ / R	10.90	Call	Any day expiry	1.97630	0.00198	4.06690	0.00407	1.976	12.82	0.00	0	5,000.00	
\$ / R	10.90	Put	Any day expiry	264.67630	0.26468	250.46690	0.25047	264.676	12.82	0.00	0	5,000.00	
\$ / R		On 08/09/2014	Any day expiry		10.64440	10.64440	10.65730	10.65730		9.34	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	33.26200	0.03326	40.39930	0.04040	33.262	10.07	0.00	0	250.00	
\$ / R		On 15/09/2014	Foreign Exchange Future		10.65640	10.65640	10.66940	10.66940		9.54	114,566,956.40	10,751	652,879.00
\$ / R	8.80	Put	Foreign Exchange Future	0.01460	0.00001	0.02520	0.00003	0.015	24.14	0.00	0	920.00	
\$ / R	8.88	Put	Foreign Exchange Future	0.01610	0.00002	0.02770	0.00003	0.016	23.21	0.00	0	26,804.00	
\$ / R	8.90	Put	Foreign Exchange Future	0.01650	0.00002	0.02840	0.00003	0.016	22.97	0.00	0	15,296.00	
\$ / R	9.00	Put	Foreign Exchange Future	0.01870	0.00002	0.03210	0.00003	0.019	21.80	0.00	0	35,000.00	
\$ / R	9.78	Put	Foreign Exchange Future	0.18950	0.00019	0.30860	0.00031	0.189	13.90	0.00	0	920.00	
\$ / R	10.00	Put	Foreign Exchange Future	1.05370	0.00105	1.58900	0.00159	1.054	12.82	0.00	0	72,800.00	
\$ / R	10.10	Put	Foreign Exchange Future	2.25300	0.00225	3.24390	0.00324	2.253	12.33	0.00	0	600.00	
\$ / R	10.19	Put	Foreign Exchange Future	4.36100	0.00436	5.62430	0.00562	4.361	11.88	0.00	0	6,220.00	
\$ / R	10.20	Put	Foreign Exchange Future	4.68840	0.00469	5.97820	0.00598	4.688	11.83	0.00	0	48,650.00	

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 15/09/2014	Foreign Exchange Future	10.21	Put	5.03920	0.00504		6.35400	0.00635	5.039	11.77	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	5.81720	0.00582		7.17740	0.00718	5.817	11.67	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	6.70880	0.00671		8.10560	0.00811	6.709	11.57	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	9.53600	0.00954		10.97260	0.01097	9.536	11.32	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	16.46750	0.01647		17.71740	0.01772	16.468	10.91	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	275.20930	0.27521	289.34370	0.28934	275.209	10.81	0.00	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	18.80930	0.01881	19.94370	0.01994	18.809	10.81	0.00	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	31.48440	0.03148	31.77110	0.03177	31.484	10.40	0.00	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	192.04800	0.19205	205.00890	0.20501	192.048	10.30	0.00	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	35.64800	0.03565	35.60890	0.03561	35.648	10.30	0.00	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	184.30280	0.18430	197.08310	0.19708	184.303	10.25	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	40.28030	0.04028	39.86560	0.03987	40.280	10.20	0.00	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	48.19090	0.04819	47.11510	0.04712	48.191	10.05	0.00	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	140.56050	0.14056	151.97760	0.15198	140.560	9.95	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	54.16050	0.05416	52.57760	0.05258	54.161	9.95	0.00	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	60.72820	0.06073	58.58860	0.05859	60.728	9.85	0.00	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	120.64800	0.12065	131.21030	0.13121	120.648	9.80	0.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	64.24800	0.06425	61.81030	0.06181	64.248	9.80	0.00	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	108.17830	0.10818	118.11140	0.11811	108.178	9.69	0.00	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	84.36060	0.08436	80.27230	0.08027	84.361	9.54	0.00	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	82.12410	0.08212	90.73820	0.09074	82.124	9.67	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	120.52840	0.12053	115.53560	0.11554	120.528	9.92	0.00	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	60.29820	0.06030	67.99840	0.06800	60.298	10.04	0.00	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	54.26130	0.05426	61.65490	0.06165	54.261	10.17	0.00	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	41.50480	0.04150	48.13630	0.04814	41.505	10.48	0.00	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	37.23450	0.03723	43.56630	0.04357	37.234	10.61	0.00	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	200.83450	0.20083	194.16630	0.19417	200.835	10.61	0.00	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	208.85880	0.20886	202.04190	0.20204	208.859	10.67	0.00	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	33.38330	0.03338	39.41970	0.03942	33.383	10.74	0.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	28.31480	0.02831	33.91760	0.03392	28.315	10.92	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	25.35900	0.02536	30.68240	0.03068	25.359	11.05	0.00	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	23.99690	0.02400	29.18260	0.02918	23.997	11.11	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	20.32900	0.02033	25.11480	0.02511	20.329	11.30	0.00	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	13.80320	0.01380	17.73530	0.01774	13.803	11.74	0.00	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	357.40320	0.35740	348.33530	0.34834	357.403	11.74	0.00	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	7.97920	0.00798	10.89860	0.01090	7.979	12.37	0.00	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	7.55800	0.00756	10.38940	0.01039	7.558	12.43	0.00	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	3.60520	0.00361	5.45650	0.00546	3.605	13.32	0.00	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	2.18330	0.00218	3.56520	0.00357	2.183	13.96	0.00	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.71340	0.00171	2.90880	0.00291	1.713	14.28	0.00	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	1.23250	0.00123	2.21090	0.00221	1.233	14.73	0.00	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	1.12420	0.00112	2.04880	0.00205	1.124	14.86	0.00	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	1.07410	0.00107	1.97300	0.00197	1.074	14.92	0.00	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	844.67410	0.84467	832.57300	0.83257	844.674	14.92	0.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	1.02650	0.00103	1.90050	0.00190	1.027	14.99	0.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.27280	0.00027	0.60610	0.00061	0.273	17.28	0.00	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.17340	0.00017	0.39430	0.00039	0.173	18.36	0.00	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,343.77340	1.34377	1,330.99430	1.33099	1,343.773	18.36	0.00	0.00	0	397.00

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 15/09/2014	Foreign Exchange Future	12.27	Call	0.08690	0.00009	0.20280	0.00020	0.087	20.31	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.07280	0.00007	0.17060	0.00017	0.073	20.88	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.06700	0.00007	0.15710	0.00016	0.067	21.17	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.06050	0.00006	0.14220	0.00014	0.060	21.53	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.03520	0.00004	0.08290	0.00008	0.035	23.76	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.66850	10.66850	10.68140	10.68140		9.84	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.67540	10.67540	10.68830	10.68830		9.92	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	197.15510	0.19716	190.36180	0.19036	197.155	10.55	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.16010	0.00016	0.20720	0.00021	0.160	23.34	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.68060	10.68060	10.69350	10.69350		9.81	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00850	0.00001	0.00900	0.00001	0.009	22.48	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	45.36250	0.04536	48.96680	0.04897	45.363	11.44	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.68230	10.68230	10.69520	10.69520		9.84	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.69670	10.69670	10.70930	10.70930		9.92	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	123.02060	0.12302	131.20390	0.13120	123.021	10.15	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.73520	10.73520	10.74670	10.74670		10.12	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.07790	0.00008	0.06020	0.00006	0.078	18.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	216.49110	0.21649	213.02870	0.21303	216.491	10.38	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	56.92300	0.05692	59.23900	0.05924	56.923	12.69	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.94710	0.00095	0.96730	0.00097	0.947	19.47	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.74620	10.74620	10.75740	10.75740		10.16	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	17.48560	0.01749	16.40240	0.01640	17.486	9.66	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	21.53860	0.02154	20.80490	0.02080	21.539	15.81	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.74790	10.74790	10.75930	10.75930		10.18	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	187.40790	0.18741	195.68600	0.19569	187.408	10.18	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	74.35270	0.07435	77.13100	0.07713	74.353	12.40	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.78320	10.78320	10.79610	10.79610		10.46	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	229.55070	0.22955	223.56490	0.22356	229.551	10.46	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.99940	0.00200	2.08560	0.00209	1.999	18.71	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.78850	10.78850	10.80160	10.80160		10.48	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.31550	0.00032	0.27350	0.00027	0.316	17.50	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	103.43140	0.10343	106.14350	0.10614	103.431	12.52	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.81080	10.81080	10.82430	10.82430		10.58	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.81270	10.81270	10.82630	10.82630		10.78	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.81470	10.81470	10.82820	10.82820		10.60	501,434,380.20	46,366	144,644.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.59230	0.00259	2.26790	0.00227	2.592	13.98	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	4.90290	0.00490	4.20820	0.00421	4.903	12.34	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	10.65360	0.01065	8.62470	0.00862	10.654	10.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	14.68220	0.01468	12.41500	0.01242	14.682	10.71	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	21.38920	0.02139	18.92000	0.01892	21.389	10.44	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	743.73900	0.74374	754.71650	0.75472	743.739	10.21	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	29.03900	0.02904	26.51650	0.02652	29.039	10.21	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	569.61760	0.56962	578.31330	0.57831	569.618	9.93	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	63.64210	0.06364	58.73710	0.05874	63.642	9.99	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	65.96800	0.06597	61.04320	0.06104	65.968	10.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	68.35320	0.06835	63.41280	0.06341	68.353	10.01	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	73.30360	0.07330	68.33800	0.06834	73.304	10.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	78.49960	0.07850	73.51920	0.07352	78.500	10.07	0.00	0	7,300.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	89.63650	0.08964	84.65910	0.08466	89.636	10.12	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	92.57950	0.09258	87.60760	0.08761	92.580	10.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	104.99870	0.10500	100.07850	0.10008	104.999	10.19	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	108.26720	0.10827	103.36610	0.10337	108.267	10.20	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	115.00490	0.11500	110.14460	0.11014	115.005	10.23	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	125.60940	0.12561	120.82950	0.12083	125.609	10.26	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	144.63250	0.14463	140.02440	0.14002	144.633	10.33	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	156.86390	0.15686	152.37440	0.15237	156.864	10.37	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	187.78320	0.18778	183.61550	0.18362	187.783	10.46	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	286.75240	0.28675	296.23380	0.29623	286.752	10.50	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	281.64370	0.28164	291.17400	0.29117	281.644	10.52	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	261.88000	0.26188	271.61290	0.27161	261.880	10.57	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	252.39500	0.25239	262.23160	0.26223	252.395	10.60	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	249.81590	0.24982	244.90950	0.24491	249.816	10.68	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	240.67270	0.24067	248.64630	0.24865	240.673	10.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	233.17970	0.23318	239.90880	0.23991	233.180	10.81	1,165,898.50	5,000	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	229.52850	0.22953	236.15750	0.23616	229.528	10.85	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	215.52370	0.21552	221.76500	0.22177	215.524	11.02	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	320.93600	0.32094	313.39200	0.31339	320.936	11.14	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	334.62030	0.33462	326.89510	0.32690	334.620	11.23	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	184.46530	0.18447	189.79210	0.18979	184.465	11.44	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	369.76530	0.36977	361.59210	0.36159	369.765	11.44	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	168.26840	0.16827	173.09590	0.17310	168.268	11.69	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	443.68290	0.44368	434.69500	0.43469	443.683	11.86	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	146.96620	0.14697	151.10750	0.15111	146.966	12.07	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	521.81380	0.52181	512.10840	0.51211	521.814	12.28	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	111.70300	0.11170	114.64620	0.11465	111.703	12.88	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	102.90530	0.10291	105.42800	0.10543	102.905	13.14	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	90.16710	0.09017	92.15200	0.09215	90.167	13.57	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	78.45660	0.07846	79.94460	0.07994	78.457	14.05	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	76.55150	0.07655	77.95790	0.07796	76.551	14.13	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	75.62180	0.07562	76.99000	0.07699	75.622	14.18	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	49.72460	0.04972	50.37920	0.05038	49.725	15.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	49.13740	0.04914	49.75810	0.04976	49.137	15.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	44.24670	0.04425	44.58270	0.04458	44.247	16.04	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	35.86280	0.03586	35.72650	0.03573	35.863	16.73	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	35.48260	0.03548	35.32640	0.03533	35.483	16.77	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	17.28230	0.01728	17.66720	0.01767	17.282	19.06	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	15.02420	0.01502	15.40890	0.01541	15.024	18.97	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	9.67690	0.00968	10.01420	0.01001	9.677	18.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	9.19790	0.00920	9.52930	0.00953	9.198	18.66	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.10850	0.00011	0.11720	0.00012	0.108	17.43	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.82040	10.82040	10.83400	10.83400		10.78	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	240.71140	0.24071	234.65040	0.23465	240.711	10.69	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.39380	0.00239	2.30710	0.00231	2.394	17.90	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.83580	10.83580	10.84930	10.84930		10.80	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.95040	0.00095	0.77380	0.00077	0.950	17.44	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	155.00850	0.15501	159.38100	0.15938	155.009	12.23	0.00	0	5,000.00

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 28/01/2015	Any day expiry		10.90520	10.90520	10.91850	10.91850		11.04	0.00	0	1,245.00
\$ / R	8.30	Put	Any day expiry	2.23700	0.00224		1.65040	0.00165	2.237	17.06	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	254.02190	0.25402		249.02120	0.24902	254.022	10.87	0.00	0	300.00
\$ / R	11.20	Call	Any day expiry	218.04270	0.21804		223.81880	0.22382	218.043	12.15	0.00	0	5,000.00
\$ / R	14.27	Call	Any day expiry	31.17440	0.03117		30.76920	0.03077	31.174	23.85	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		10.95920	10.95920	10.97240	10.97240		11.19	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	259.30230	0.25930		254.50160	0.25450	259.302	10.92	0.00	0	300.00
\$ / R	14.50	Call	Any day expiry	42.68230	0.04268		41.69670	0.04170	42.682	24.01	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		10.96110	10.96110	10.97430	10.97430		11.18	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	3.96710	0.00397		2.69010	0.00269	3.967	17.04	0.00	0	5,000.00
\$ / R	11.15	Call	Any day expiry	282.20940	0.28221		289.42050	0.28942	282.209	11.88	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		10.99590	10.99590	11.00920	11.00920		11.43	4,948,155.00	450	39,702.00
\$ / R	10.10	Put	Foreign Exchange Future	60.49960	0.06050		56.54450	0.05654	60.500	10.73	0.00	0	69,965.00
\$ / R	10.32	Put	Foreign Exchange Future	95.40530	0.09541		91.16060	0.09116	95.405	10.47	0.00	0	24,155.00
\$ / R	10.51	Put	Foreign Exchange Future	142.73140	0.14273		138.37410	0.13837	142.731	10.44	0.00	0	23,800.00
\$ / R	10.75	Put	Foreign Exchange Future	240.39850	0.24040		235.96470	0.23596	240.398	10.92	0.00	0	10,000.00
\$ / R	10.79	Put	Foreign Exchange Future	259.49110	0.25949		255.07380	0.25507	259.491	11.00	0.00	0	1,112.00
\$ / R	10.90	Put	Foreign Exchange Future	315.96460	0.31596		311.63230	0.31163	315.965	11.23	0.00	0	46,165.00
\$ / R	12.00	Call	Foreign Exchange Future	149.44150	0.14944		152.46730	0.15247	149.441	14.74	0.00	0	10,000.00
\$ / R	12.61	Call	Foreign Exchange Future	95.80680	0.09581		96.89070	0.09689	95.807	16.61	0.00	0	23,800.00
\$ / R	13.05	Call	Foreign Exchange Future	73.29630	0.07330		73.55920	0.07356	73.296	17.94	0.00	0	24,155.00
\$ / R	14.20	Call	Foreign Exchange Future	63.81060	0.06381		62.97090	0.06297	63.811	23.22	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.01730	11.01730	11.03070	11.03070		11.49	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	267.60640	0.26761		263.07580	0.26308	267.606	11.09	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	44.19070	0.04419		44.30350	0.04430	44.191	23.50	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.07930	11.07930	11.09300	11.09300		11.82	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	270.92010	0.27092		267.77130	0.26777	270.920	11.12	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	49.87250	0.04987		50.39320	0.05039	49.873	23.23	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.13560	11.13560	11.14950	11.14950		11.97	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	272.65010	0.27265		270.57550	0.27058	272.650	11.13	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	48.77670	0.04878		50.25110	0.05025	48.777	22.71	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.16700	11.16700	11.18100	11.18100		12.02	22,334,000.00	2,000	20,148.00
\$ / R	11.08	Put	Foreign Exchange Future	424.26950	0.42427		420.77250	0.42077	424.269	11.86	0.00	0	1,500.00
\$ / R		On 26/06/2015	Any day expiry		11.19470	11.19470	11.20870	11.20870		12.20	0.00	0	1,386.00
\$ / R	10.80	Put	Any day expiry	278.19550	0.27820		275.11540	0.27512	278.195	11.25	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	50.63890	0.05064		51.74270	0.05174	50.639	22.71	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.26010	11.26010	11.27420	11.27420		12.39	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	282.38250	0.28238		278.08470	0.27808	282.383	11.35	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	60.64280	0.06064		61.48710	0.06149	60.643	22.86	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.31760	11.31760	11.33170	11.33170		12.53	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	284.52940	0.28453		279.09040	0.27909	284.529	11.40	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	62.42920	0.06243		33.40690	0.03341	62.429	22.79	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.35540	11.35540	11.36990	11.36990		12.68	0.00	0	360.00
\$ / R	10.56	Put	Foreign Exchange Future	205.96600	0.20597		199.93470	0.19993	205.966	11.38	0.00	0	18,946.00
\$ / R	10.60	Call	Foreign Exchange Future	973.31820	0.97332		981.82500	0.98183	973.318	11.38	0.00	0	13,700.00
\$ / R	12.00	Call	Foreign Exchange Future	403.62830	0.40363		410.84830	0.41085	403.628	14.25	0.00	0	13,700.00
\$ / R	13.06	Call	Foreign Exchange Future	241.97790	0.24198		246.61900	0.24662	241.978	16.74	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.38580	11.38580	11.40050	11.40050		12.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	288.21720	0.28822	282.44200	0.28244	288.217	11.53	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	63.46810	0.06347	64.44500	0.06444	63.468	22.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.45100	11.45100	11.46620	11.46620		12.98	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	292.53930	0.29254	286.42120	0.28642	292.539	11.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	70.73370	0.07073	72.12350	0.07212	70.734	22.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.51190	11.51190	11.52750	11.52750		13.11	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	295.07790	0.29508	288.27670	0.28828	295.078	11.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	63.69000	0.06369	66.41920	0.06642	63.690	22.01	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.54660	11.54660	11.56250	11.56250		13.22	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	923.82410	0.92382	933.53350	0.93353	923.824	12.02	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.56840	11.56840	11.58440	11.58440		13.22	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	294.95930	0.29496	289.09440	0.28909	294.959	11.81	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	58.60670	0.05861	63.86110	0.06386	58.607	21.77	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.65640	10.65640	10.66940	10.66940		9.54	53,282.00	5	1,265.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.81470	10.81470	10.82820	10.82820		10.60	0.00	0	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	29,192.84790	0.29193	30,135.89260	0.30136	29,192.848	10.49	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			10.99590	10.99590	11.00920	11.00920		11.43	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.69280	17.69280	17.68950	17.68950		9.20	89,419,411.20	5,054	61,213.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	1.09520	0.00110	1.04540	0.00105	1.095	13.14	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	23.26510	0.02327	23.67240	0.02367	23.265	10.94	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	41.77240	0.04177	43.30350	0.04330	41.772	10.42	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	103.40880	0.10341	108.01990	0.10802	103.409	9.55	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	122.29820	0.12230	127.58560	0.12759	122.298	9.38	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	1.72390	0.00172	2.55270	0.00255	1.724	14.11	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.48170	0.00048	0.96960	0.00097	0.482	15.61	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.43560	0.00044	0.87910	0.00088	0.436	15.76	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.26270	0.00026	0.50610	0.00051	0.263	16.64	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.94180	17.94180	17.93870	17.93870		10.33	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	782.70620	0.78271	793.59550	0.79360	782.706	11.53	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.06810	18.06810	18.06440	18.06440		10.63	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	583.46550	0.58347	594.17220	0.59417	583.466	10.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	777.04480	0.77704	787.65270	0.78765	777.045	11.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	873.61360	0.87361	884.07610	0.88408	873.614	11.79	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	46.76570	0.04677	48.75040	0.04875	46.766	15.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	29.31090	0.02931	30.59720	0.03060	29.311	16.09	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	29.23410	0.02923	30.51910	0.03052	29.234	16.15	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.22220	18.22220	18.21770	18.21770		11.13	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.48340	18.48340	18.47840	18.47840		12.05	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10257	0.10257	0.10281	0.10281		9.24	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10417	0.10417	0.10442	0.10442		10.81	156,258.00	1,500	16,359.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10602	0.10602	0.10627	0.10627		12.43	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.04170	14.04170	14.05600	14.05600		9.42	407,209.30	29	65,168.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	8.12830	0.00813	8.38170	0.00838	8.128	10.78	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	47.34010	0.04734	46.27170	0.04627	47.340	9.96	0.00	0	21,000.00

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 15/09/2014	Foreign Exchange Future	14.00	Put	95.67440		0.09567		92.39890	0.09240	95.674	9.55	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	322.10550		0.32211		311.77210	0.31177	322.105	10.66	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.13320		0.00013		0.14610	0.00015	0.133	16.68	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.02510		0.00003		0.02340	0.00002	0.025	19.52	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.25900		14.25900		14.27340	14.27340		10.34	57,036.00	4	15,709.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	53.56290		0.05356		52.94520	0.05295	53.563	9.65	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	103.94400		0.10394		102.27000	0.10227	103.944	9.79	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	33.69310		0.03369		33.51760	0.03352	33.693	16.02	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.50810		14.50810		14.52140	14.52140		11.03	0.00	0	7,650.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.74740		14.74740		14.76100	14.76100		11.67	0.00	0	350.00
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			522.97700		522.97700		520.18700	520.18700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			531.31800		531.31800		528.48900	528.48900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			540.55900		540.55900		537.69500	537.69500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			440.17400		440.17400		439.16400	439.16400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.19500		447.19500		446.17300	446.17300			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.66100		520.66100		519.04100	519.04100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			528.96500		528.96500		527.32500	527.32500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			474.10100		474.10100		472.29400	472.29400			0.00	0	585.00
ALBI	On 05/02/2015	Index Future			481.66200		481.66200		479.83200	479.83200			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			490.03900		490.03900		488.19000	488.19000			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.95480		9.95480		9.96650	9.96650		8.31	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.04070		10.04070		10.05200	10.05200		9.45	0.00	0	11,688.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	31.25340		0.03125		29.50270	0.02950	31.253	9.77	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	102.76710		0.10277		98.46600	0.09847	102.767	9.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	198.50780		0.19851		203.52670	0.20353	198.508	9.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	44.36760		0.04437		44.47400	0.04447	44.368	11.58	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	39.80880		0.03981		39.78200	0.03978	39.809	11.72	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.14450		10.14450		10.15420	10.15420		10.43	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.24200		10.24200		10.25360	10.25360		11.07	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.82140		9.82140		9.82320	9.82320		7.46	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.94660		9.94660		9.94840	9.94840		9.73	0.00	0	0.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			6.21350		6.21350		-8.11550	-8.11550			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			629.14060		629.14060		640.43860	640.43860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			716.51480		716.51480		727.80000	727.80000			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			223.88530		223.88530		-217.62330	-217.62330			0.00	0	4,362.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		556.79620	556.79620		568.77480	568.77480			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		11.30360	11.30360		13.53500	13.53500			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		20.21470	20.21470		28.36070	28.36070			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.63510	11.63510		11.66090	11.66090		9.85	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.82050	11.82050		11.84740	11.84740		10.82	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.03640	12.03640		12.06310	12.06310		11.58	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73180	1.73180		1.73310	1.73310		9.61	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74770	1.74770		1.74850	1.74850		10.13	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		124.61559	124.61559		124.54638	124.54638			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.61868	126.61868		126.54959	126.54959			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		9.40136	84.51968		9.46372	84.04598			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.48426	85.86792		9.54848	85.38754			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.55041	83.57218		9.61627	83.08581			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		472.25400	472.25400		470.56700	470.56700			9,445,080.00	2	392.00
GOVI	On 05/02/2015	GOVI		479.78600	479.78600		478.07700	478.07700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		488.13000	488.13000		486.40500	486.40500			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.36291	118.36291		118.14514	118.14514			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		119.11133	119.11133		118.89129	118.89129			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/11/2014	Bond Future	123.23361		123.23361		122.67363	122.67363			0.00	0	1,804.00
I2038	On 05/02/2015	Bond Future	123.91590		123.91590		123.34820	123.34820			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	123.70398		123.70398		123.70758	123.70758			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.69233		125.69233		125.69706	125.69706			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	133.48390		133.48390		132.33755	132.33755			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	134.18456		134.18456		133.02120	133.02120			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	220.53000		220.53000		219.94500	219.94500			4,410,600.00	2	1,192.00
IGOV	On 05/02/2015	Index Future	224.07400		224.07400		223.48200	223.48200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.99700		227.99700		227.40100	227.40100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	597.34300		597.34300		595.73500	595.73500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	606.85000		606.85000		605.21800	605.21800			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.79800		144.79800		144.75491	144.75491			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 17/09/2014	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.18000		93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.39000		93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.44000		93.56000		6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.58000		93.42000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.74000		93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.88000		93.12000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.03000		92.97000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.18000		92.82000		7.20000	92.80000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.31770		1.31770		1.31740	1.31740			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.31850		1.31850		1.31820	1.31820			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.72283		107.56427		6.74871	107.54240		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	6.86957		109.28019		6.90527	109.25906		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.01766		123.09487		8.06968	122.64658		8.66	31,389,191.85	255	47,697.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	7.70	Call	777.50000		0.77750		686.90000	0.68690	777.500	8.55	777,500.00	1,000	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	1,050.60000		1.05060		933.54000	0.93354	1,050.600	8.59	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,774.73000		1.77473		1,596.27000	1.59627	1,774.730	8.66	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,309.99000		3.30999		3,025.52000	3.02552	3,309.990	8.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	904.69000		0.90469		1,068.51000	1.06851	904.690	8.83	27,140.70	30	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	585.61000		0.58561		705.19000	0.70519	585.610	8.90	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	502.38000		0.50238		608.87000	0.60887	502.380	8.93	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	457.52000		0.45752		556.37000	0.55637	457.520	8.95	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	365.67000		0.36567		448.27000	0.44827	365.670	8.99	21,940.20	60	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	41.57000		0.04157		57.70000	0.05770	41.570	9.20	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.07203		119.76204		8.12579	119.30780		9.23	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	587.69000		0.58769		702.07000	0.70207	587.690	9.58	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.10885		121.84814		8.16414	121.38948		9.27	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.33665		288.33665		288.78051	288.78051			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.96898		286.96898		287.42283	287.42283			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			234.26380		234.26380		232.21998	232.21998			0.00	0	47,047.00
R202	On 05/02/2015	Bond Future			234.84116		234.84116		232.76664	232.76664			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			7.78676		101.30205		7.84422	100.95664		7.17	0.00	0	8,834.00
R2023	On 05/02/2015	Bond Future			7.84602		102.91779		7.90581	102.56787		7.25	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.87842		100.78148		7.94027	100.42835		7.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.88282		102.72272		7.94792	102.35998		7.53	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	863.06000		0.86306		962.13000	0.96213	863.060	7.92	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			6.79455		104.98964		6.85421	104.83429		2.54	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	527.16000		0.52716		456.38000	0.45638	527.160	2.56	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	749.64000		0.74964		657.91000	0.65791	749.640	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.83790		106.66441		6.90363	106.50760		2.48	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,130.37000		2.13037		2,003.57000	2.00357	2,130.370	2.58	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.81175		104.35142		6.88377	104.19491		2.43	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.46353		98.29285		8.54097	97.65817			0.00	0	4,188.00
R2030	On 05/02/2015	Bond Future			8.52119		95.85371		8.60094	95.20991			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.56623		97.52417		8.64811	96.87194			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			8.69173		100.48396		8.74857	99.93922			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.74777		97.82937		8.80615	97.27687			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.79262		99.53437		8.85234	98.97508			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			7.10502		106.25544		7.17422	106.00813		3.69	53,127,720.00	500	12,677.00
R204	On 06/11/2014	Bond Future	7.99	Put	27.39000		0.02739		40.69000	0.04069	27.390	3.87	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.15451		103.91503		7.22865	103.66479		3.81	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.16474		105.72477		7.24389	105.47317		3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.11683		103.71963		7.20373	103.46025		3.62	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	313.96000		0.31396		370.78000	0.37078	313.960	3.83	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			8.74972		102.42889		8.81161	101.78288			0.00	0	1,873.00
R2044	On 05/02/2015	Bond Future			8.80342		99.68003		8.86695	99.02465			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.84655		101.41737		8.91151	100.75354			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.74566		101.76470		8.80758	101.10109			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.80079		103.38782		8.86436	102.71466			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.84015		100.75308		8.90511	100.07112			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			7.36518		101.84103		7.42850	101.57364		4.73	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.41935		99.82413		7.48630	99.55346		4.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.44672		101.56300		7.51720	101.29048		4.87	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,250.68000		2.25068		2,156.55000	2.15655	2,250.680	4.93	0.00	0	66.00
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			7.55116		96.76773		7.60891	96.48692		5.97	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	44.64000		0.04464		56.44000	0.05644	44.640	6.33	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.60756		98.31155		7.66806	98.02718		6.00	0.00	0	0.00

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 07/05/2015	Bond Future			7.63695		96.62120		7.70000	96.33467		6.18	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.63139		98.48320		7.69847	98.18844		5.95	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	593.20000		0.59320		662.56000	0.66256	593.200	6.27	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			8.60936		77.82331		8.67123	77.33264		13.57	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,418.26000		1.41826		1,238.04000	1.23804	1,418.260	13.44	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,426.20000		2.42620		2,161.97000	2.16197	2,426.200	13.57	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,438.23000		3.43823		3,105.88000	3.10588	3,438.230	13.71	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,714.01000		3.71401		3,366.32000	3.36632	3,714.010	13.75	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,997.47000		3.99747		3,635.91000	3.63591	3,997.470	13.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	336.02000		0.33602		418.15000	0.41815	336.020	13.93	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	149.74000		0.14974		192.10000	0.19210	149.740	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	113.75000		0.11375		147.26000	0.14726	113.750	14.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	27.05000		0.02705		39.01000	0.03901	27.050	14.29	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	21.77000		0.02177		32.22000	0.03222	21.770	14.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	17.44000		0.01744		26.13000	0.02613	17.440	14.29	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.66188		79.06493		8.72533	78.56720		13.98	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.70109		77.29169		8.76593	76.78752		14.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.72454		78.78185		8.79133	78.26585		14.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,409.80000		1.40980		1,535.95000	1.53595	1,409.800	15.22	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			173.55555		173.55555		173.46079	173.46079			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.34504		176.34504		176.25044	176.25044			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			132.31638		132.31638		132.23094	132.23094			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.84116		132.84116		132.75561	132.75561			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			137.44162		137.44162		137.44656	137.44656			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.89240		137.89240		137.89880	137.89880			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future		8.47851	88.44104		8.55076	87.87086		11.64	0.00	0	29,178.00
R213	On 05/02/2015	Bond Future		8.53646	89.85171		8.61078	89.27330		11.96	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.57618	87.86813		8.65233	87.28209		12.67	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		8.67939	78.85392		8.74124	78.33818		14.04	52,043,587.20	660	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,685.00000	4.68500	4,292.12000	4.29212	4,685.000	14.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	74.85000	0.07485	100.22000	0.10022	74.850	14.91	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.73275	80.11161		8.79619	79.58843		14.46	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.77043	78.21194		8.83522	77.68184		15.39	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,638.06000	20,638.06000		20,658.93000	20,658.93000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.92410	4.92410		4.92190	4.92190		5.20	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.90220	4.90220		4.89800	4.89800		7.67	0.00	0	0.00

Total for Derivatives : **885,785,346.55** **73,668** **3 703 766.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09304			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.16000	104.75401		7.16000	104.73398			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34438			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.31000	107.72508		8.31000	107.70125			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.95255			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.02500	105.91619		9.02500	105.89065			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.17318			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.25999			0.00	0	50,000,000.00
AB013	On 21/11/2018	Spot Bond		9.17500	99.32434		9.17500	99.30013			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.28000	103.95965		7.28000	103.93945			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.62206			0.00	4,000,000,000	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
AB09	On 03/05/2017	Spot Bond	8.40000	107.82062		8.40000	107.79651			33,600,000,000,000.00	4,000,000,000	1,500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.46000	139.01713		1.46000	138.99888			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.36000	127.29900		2.36000	271.21472			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78403			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.13444			0.00	400,000,000	200,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.52571			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.58885			0.00	4,000,000,000	2,000,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.63080			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.08655			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98602			0.00	0	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.01224			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.03000	131.55631		3.03000	131.53355			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.21000	119.43784		4.21000	119.41333			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.96000	103.86437		4.96000	103.84106			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.81068		100.00000	64.65367			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	171.84282		2.07000	171.81747			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.95543		2.76000	161.92850			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	173.74884		2.10000	173.72304			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.58890		1.82000	184.56289			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.75125	77.55083		7.75125	77.51912			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.75125	77.55083		7.75125	77.51912			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	101.47154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.21000			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	101.04333			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.94438			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.18500		102.18251		7.18500	102.16282			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	101.24157			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.45000		112.21003		7.45000	112.18774			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97609			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	2.63000		94.48033		2.63000	106.76081			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		102.36757		2.49000	158.91605			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		116.60831		2.42000	210.36694			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	9.35500		90.79940		9.35500	90.75354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.83977			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	101.15000			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	108.28592		9.63000	108.25809			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.37500	110.20488		9.37500	110.14971			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.68500	93.32883		8.68500	93.28549			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		9.47000	109.48429		9.47000	109.42894			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	99.81458			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.95000	110.40939		7.95000	110.38601			3,180,000,000.00	400,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.73500	107.20190		8.73500	107.17686			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	7.11000	103.55808		7.11000	103.53842			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.64500	100.10277		8.64500	100.07963			1,729,000,000.00	200,000	600,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.64500	93.87564		9.64500	93.85161			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.81000	106.54249		7.81000	106.52032			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	217.18479		2.17000	275.09038			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	126.14309		1.44000	128.92292			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	128.55079		2.10000	131.09415			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00495		100.00000	0.00494			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	65.99919		100.00000	65.83931			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.61000	108.08879		11.61000	108.05566			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35082			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.22039		100.00000	4.21017			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35954			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48279			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.34210			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.95665		11.00000	64.91952			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			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	101.68727			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85476			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66305			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68525			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69541			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.81696			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69541			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68697			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.13669			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.80074			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42624			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.63280			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.68302			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.70316			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.66281			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.57223			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	105.58179		9.11500	105.66729			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.78820			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.46093			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	84.95571			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.20601			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.28626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.61250		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56204		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.54993		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.62042		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99991		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.61873		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27432		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23108		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00948		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.61392		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.01554		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.61857		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.81891		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.42494		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39058		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45728		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58244		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51175		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.43101		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45324		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	104.63165	10.23000	104.60329		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.47528		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44111		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.91201		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	9.25000	104.07337	9.25000	104.04766			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57631			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.21469	1.75000	115.26285			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.71651			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45507			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52519			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.57473			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.47563			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56483			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17031			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94927			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.38226			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.45779			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.70626			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.56483			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.54091			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.62655			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.65278			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.99411			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.27231			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.65892			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.65892			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75801			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.89387			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73318			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.03544			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.69325			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.65397			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.88903			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.73235			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43597			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42209			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.24582			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45977			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.43638			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52519			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43796			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.43597			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.59435			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.43376			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.72051			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.69849			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.68856			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.95288		100.00000	13.91908			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.21285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23470			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.24923			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.92412			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.01767			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.14227			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.87094			0.00	385,800,000	192,900,000.00
AHF3A2		On 18/04/2016	Spot Bond	7.73500	100.72022		7.73500	100.69934			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.12535			0.00	423,800,000	211,900,000.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.31134			0.00	442,600,000	221,300,000.00
AIR01		On 15/03/2019	Spot Bond	8.23000	105.30708		8.23000	105.28400			0.00	0	500,000.00
AIR02		On 30/04/2023	Spot Bond	9.12000	119.09141		9.12000	119.06240			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	94.85862		100.00000	94.62029			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.26000	104.90840		7.26000	104.88808			508,200,000,000.00	70,000,000	70,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	89.45534		100.00000	89.24185			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.14000	103.11179		9.14000	103.08676			3,341,401,200,000.00	365,580,000	182,790,000.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.45921		100.00000	15.42499			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.90000	103.39505		9.90000	103.36792			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.71000	164.30316		2.71000	164.27607			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82063			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.87055			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89277			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.91596			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46920			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.11127			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33901			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	101.47563			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92390			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.80378			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.88500			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	99.82606			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.79355			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	127.75696		2.67000	290.56743			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	96.03545			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	98.73325			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.74116			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000	13.46457		100.00000	13.44962			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.81300			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33679			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31695			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.72000	107.77619		8.72000	107.75106			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26033			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73416			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.07707			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.51282			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.17912			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.30500	103.51248		9.30500	103.48676			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.41500	109.23256		7.41500	109.21084			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	36.93414		100.00000	36.77172			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41066			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28425			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.62500	103.73654		7.62500	103.71500			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.55000	107.86297		8.55000	107.83830			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93295	104.51656		10.93295	103.44856			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.03199	102.46731		11.03199	102.21918			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.05130	102.41270		11.05130	102.19095			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.83245			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.07062	102.28758		11.07062	102.14220			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.61259	102.49953		11.61259	102.48045			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.87597			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.87597			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.87604			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18295	101.68243		11.18295	101.74966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.13946	103.44946		11.13946	102.25708			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.03199	102.46731		11.03199	102.21918			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.99355	102.79391		10.99355	102.47076			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13335	97.46310		10.13335	102.03849			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.78028			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73642			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73642			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.64299			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93033			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.04576	100.66296		11.04576	101.07686			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.28000	101.53152		11.28000	101.43548			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68546			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.20500	71.20295		11.20500	99.22048			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.93027			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61504			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.62222		9.28000	101.58294			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.71094			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500	69.89097		11.07500	98.94992			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.65998			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70245			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70245			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.63959			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.74519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.39537			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93034			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.74519			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.64298			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68462			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.74528			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25802			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93295		104.98258		13.93295	103.94587			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06724		103.21143		15.06724	103.20154			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.93088		103.13850		13.93088	102.81092			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.25306			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.25306			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.25306			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.33752			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.95693			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		19.94325		100.00000	19.90542			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.88157		100.00000	21.82855			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.91468		100.00000	19.86644			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.29301		100.00000	12.26324			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.29301		100.00000	12.26324			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.86284		100.00000	14.82683			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.87839		100.00000	12.84720			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80003			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80434			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98159			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04363			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.37058		100.00000	8.35030			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.37058		100.00000	8.35030			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	104.13804		2.04000	178.32383			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.99000	96.80023		7.99000	154.02746			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.99000	98.09788		7.99000	154.33958			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.42500	100.60210		8.42500	100.57941			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.87464			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.49037			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.72000	101.24528		7.72000	101.22444			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.89976			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85686			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87435			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93264			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99089			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15351			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.33341		100.00000	23.27688			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64230			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.68829			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.69289			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74802			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82143			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.61093		100.00000	14.57553			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.61093		100.00000	14.57553			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46429			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.58004			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61160			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.10000	105.68196		8.10000	105.65916			0.00	0	7,650,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.70629			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87447			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.89926			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.22303			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.42000	67.60228		8.42000	103.22383			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.94741			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.21650			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.26080			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.21156			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.24532			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.19005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19971			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21723			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.28973			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.44954			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.85737		100.00000	65.69782			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.89928			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92572			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.52844		100.00000	20.47871			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51182			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.29559			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500	105.21238		7.44500	105.19117			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.20000	114.13280		9.20000	114.10491			4,968,000,000,000.00	540,000,000	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.28784			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.85000	105.95089		8.85000	105.92596			10,974,000,000,000.00	1,240,000,000	0.00
CBL12	On 06/09/2018	Spot Bond	12.32000	96.82026		12.32000	96.78881			0.00	0	5,550,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.89024			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.28000	101.93090		11.28000	101.90050			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.40824			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000	103.56835		9.09000	103.54332			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.23130			0.00	3,560,000,000	1,780,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.72000	97.88767		11.72000	97.85737			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.16631			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.53236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond		10.05500	96.14659		10.05500	96.12096			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.87000	118.07819		9.87000	118.04711			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.72000	114.38507		9.72000	114.35541			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.05000	119.34525		9.05000	119.31654			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.82155			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.45000	106.02598		11.45000	105.99390			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.44230			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.69402			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.00211			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12680			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80494			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.02278			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48447			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.54512			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.61486			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.47033			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46548			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49108			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.44435			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61261			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.44763			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.73006		10.11000	101.70279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.13757				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.17356	2.76000	119.15380				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.44527				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.24376	3.14000	118.98694				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.06702	8.25000	100.04468				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.23255	3.10000	120.41245				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.25588	2.40000	120.02219				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.28633				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.01567				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94985				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51000		103.23850	8.51000	103.21500				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.15375				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.13377				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.86907				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90410				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56000		103.35725	8.56000	103.33359				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56000		103.35725	8.56000	103.33359				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61000		102.15810	8.61000	102.13458				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.65298				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.82655				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.06337				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.06337				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	66.94400				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.38927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67634			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16646			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.17648			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.24862		9.35000	100.22374			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.24862		9.35000	100.22374			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16591			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16634			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.70071			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58127			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.68538			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69086			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58127			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58127			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.65826			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.44428			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.00514			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.56021			0.00	0	1,500,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.56021			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.56021			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.89889			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.05000	106.41288		9.05000	106.38729			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.64275			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91842		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90879		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98787		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.23233		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.19818		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18292		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.40134		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98333		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.70351		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.52838		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45580		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.87494		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.54565		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86569		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62088		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.21206		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50189		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60236		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37575		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.76803		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50194		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50194		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47291		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.37046		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.15768			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.94197			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.79654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.49215			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.00817			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.28539			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.41946			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.68000	96.74959		10.68000	96.72225			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.20000	98.41508		11.20000	98.38595			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40480			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.75693			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.40993			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81892			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.73247			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.95593		8.80500	102.97012			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82727			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.83002			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.60841			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.63813			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.75297			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.69341			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.37918			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.24177			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.85487			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40480			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.21963			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	107.28001			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74823			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.04370			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41332			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.36406			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.93534			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47126			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.69754			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74075			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.45837			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37073			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.72606			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.08226			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.32606			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	100.69509			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81370			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.39234			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.41877		10.55000	104.60070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362		On 20/03/2024	Spot Bond	9.81500	105.92539		9.81500	109.09474			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.43380			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.64659			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.95500	107.51196		11.95500	111.40717			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.67412			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.98500	104.90636		11.98500	104.70746			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.41500	104.72511		10.41500	104.55189			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.67412			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.77311			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.87170			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.71932			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.02825			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46780			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.31000	107.11986		9.31000	106.92508			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82645			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.70348			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	104.27974		10.55000	104.74692			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	104.29146		11.00000	99.01260			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83359			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.99245			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84167			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.74500	105.94164		11.74500	105.32861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.06343			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.75100			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.80027			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.61986			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	100.00000	3.79289		100.00000	3.77098		1,004,893,900,000,000.00	10,048,939,000	20,097,878,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	39.11696		7.01000	39.72121			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	163.47589			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	8.37500	100.99713		8.37500	139.63057			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.99000	35.02172		7.99000	154.02746			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.99000	35.44466		7.99000	154.33958			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.07371			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.00594			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17606			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17606			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.67314			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56011			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58237			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.56483			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.81892			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41813			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49546			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48554			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.94190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.16864			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.10288			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.04000		110.75797		9.04000	108.20960			34,728,664,256,000.00	3,841,666,400	1,920,833,200.00
COJ04	On 05/06/2018	Spot Bond	8.50000		103.76846		8.50000	103.74486			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.96500		115.84768		9.96500	115.81690			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41000		105.34363		8.41000	105.31992			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.55500		110.65866		9.55500	110.63059			38,220,000,000,000.00	4,000,000,000	0.00
COJG01	On 09/06/2024	Spot Bond	9.64000		105.73007		9.64000	105.70287			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.99000		98.79992		9.99000	98.77361			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		100.22622		10.77000	100.19750			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77000		93.00558		10.77000	92.97893			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.17147			0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02371			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01959			0.00	0	100,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.06335			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.58107			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.15603			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.83000		103.15087		10.83000	102.74453			10,830,000,000,000.00	1,000,000,000	29,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.77291		100.00000	11.74439			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.71047		100.00000	4.68717			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.50329		100.00000	11.44327			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.71450			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.82500		100.34777		7.82500	100.32684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18067			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12109			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	83.71327		100.00000	83.52807			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86289			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.62440			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.90963			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.51611			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.53305			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.03975			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.38202			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05619			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29978			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.78497			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.55500	104.28521		8.55500	104.26135			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.29000	115.91110		7.29000	115.88843			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.24000	105.89144		8.24000	105.86821			12,360,000,000.00	1,500,000	1,434,300,200.00
DV23	On 27/02/2023	Spot Bond	8.83000	107.06906		8.83000	107.04392			59,604,266,000,000.00	6,750,200,000	4,394,405,000.00
DV24	On 18/02/2024	Spot Bond	8.84000	105.78506		8.84000	105.76020			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.45000	105.49788		9.45000	105.47142			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.88141			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.16231			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18855			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08167			0.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.40038				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37013				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.83500	127.58721	7.83500	127.56057				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	102.31194				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.83287	0.20000	134.98077				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500	124.65628	1.92000	124.56671				0.00	0	8,621,500,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	112.05294	1.92000	112.03687				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04500	110.28125	2.04500	110.26508				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000	101.61835	2.16000	101.60311				0.00	0	13,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.45500	105.95268	9.45500	105.92607				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.30500	106.57628	9.30500	106.54994				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000	104.71998	9.82000	104.69269				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.11500	95.67410	10.11500	98.35341				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20000	107.55974	10.20000	106.14038				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34962				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.08293				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.82351				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.46061				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.21871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.23242			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	92.72749		100.00000	92.50021			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.69760		100.00000	66.48936			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	86.26988		100.00000	86.07292			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	74.19473		100.00000	74.05421			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.58312		3.00000	131.56035			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.47000	103.31890		11.47000	103.28760			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.72707			0.00	0	2,000,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83490			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.47516			0.00	840,000,000	420,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.70000	100.34832		9.70000	100.32235			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.26357			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.08716			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.34642			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	100.31994			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	100.34009			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76408			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.26788			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.27904			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.26565			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.27495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29180			0.00	0	5,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.28775			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000		100.89259		6.89000	100.87382			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60000		108.56856		7.60000	108.54643			8,360,000,000.00	1,100,000	10,605,914,900.00
ES23	On 25/01/2023	Spot Bond	8.31000		111.13673		8.31000	111.11214			63,583,305,186,000.00	7,651,420,600	6,452,836,200.00
ES26	On 02/04/2026	Spot Bond	8.66000		97.44310		8.66000	97.42054			21,338,240,000,000.00	2,464,000,000	9,838,299,100.00
ES33	On 15/09/2033	Spot Bond	9.33500		87.30540		9.39500	86.82244			1,211,528,414,267,000.00	29,783,440,200	36,911,907,700.00
ES42	On 25/04/2042	Spot Bond	9.50500		93.26061		9.50500	93.23696			0.00	0	35,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.31603			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.30128			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17023			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91483			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.37069			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97571			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.19874			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	100.00000		82.79002		100.00000	82.60846			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.08958		100.00000	11.06271			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.79251		100.00000	10.76636			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.40065			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.46055			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.58003			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.69911			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.71000		104.26998		6.71000	104.25086			0.00	0	880,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.12000	99.53135		9.12000	99.50710			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.49633			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49626			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.83059			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	105.44315			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.05500	102.13614		10.05500	102.21814			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.92000	106.01550		10.92000	105.98471			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32523			0.00	16,000,000	4,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.39184		2.20000	130.22058			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20000	128.82770		2.20000	274.47402			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.34000	103.20929		2.34000	109.67677			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	102.59870		2.47000	159.27503			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	118.46855		2.31000	213.72417			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.72000	111.93494		7.72000	111.91191			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84700	62.40821		7.84700	61.73747			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46400	39.93643		9.46400	39.01670			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.64902		9.70000	37.70987			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	66.97248		100.00000	66.84982			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	73.49503		100.00000	73.35560			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.94333			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87506			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77819			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73318			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	101.64803			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88430			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	101.70348			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.22550		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	101.81630			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	102.25699			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18790			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.30505		100.09221	16.26552			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.53906			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	113.24380			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.86672			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.09678			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.94731			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.73773			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	101.75794			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.59848			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.61436			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.13853			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.58464			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.19505		13.22500	59.17413			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48951			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.49149			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.25842			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.56284			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.58500	94.52408		3.58500	97.75634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.63417			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.63417			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.24632			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40480			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.67090			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.49744			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.63971			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.76683			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.42326			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.63282			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.83008			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.03975			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.59851			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.03778			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.47960			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.61436			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.61436			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.46435			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22505			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.29600			0.00	0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.45457			0.00	0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.70942			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03457			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.43652			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01169			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01463			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97858			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88294			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97858			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87911			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.58322			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.33939		8.75000	100.61342			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37610			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.14985		100.00000	11.10208			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.17241		100.00000	10.12884			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.57536			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.74375			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.73369			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.87520			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78465			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	116.34277		3.44000	119.92014			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.76598			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.78414			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.42000	107.42759		3.42000	120.07874			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.78000	99.91716		1.78000	127.55412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.44000		104.79137		3.44000	119.92014			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.57678		2.76000	125.02145			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.15363		2.83000	132.10713			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88390			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53182			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75391			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.66638			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.05248			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.97584			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.65992			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.65793			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.42161			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.41171			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.88491		100.00000	10.85853			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		21.07462		100.00000	21.02301			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		62.08058		100.00000	61.88675			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.33232		100.00000	17.16124			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.86000		149.99443		4.86000	149.96117			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38956			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.24141			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.42432			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.87544			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.35356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.42480			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.36071			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.13800	82.25858		2.13800	99.44027			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.49500	99.92760		2.49500	130.92534			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.82518			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.17643		10.38000	101.12009			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	101.17643		10.38000	101.12009			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	106.74000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55931			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.76550			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.63500	97.35980		2.63500	105.66744			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.62000	203.95676		2.62000	204.42707			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.60500	106.26914		2.60500	106.23475			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98830			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.65000	203.08584		2.65000	203.55394			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.44000	108.69549		2.44000	108.66130			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.69500	104.57808		2.69500	104.54376			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11833			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	54.39600			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46258			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.80000	102.51688		2.80000	102.61182			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.71000	124.03048		2.71000	264.24605			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.21000	128.73151		2.21000	274.26895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.93000		122.02778		2.93000	259.97621			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.45986		2.57000	127.04536			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.73652			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		131.39621		2.07000	127.35980			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93108			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.16764			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.59751			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47500		105.53273		2.47500	105.51603			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.55654		104.97509	16.51419			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.35685		101.07593	25.29483			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.96744		100.44759	16.92618			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.59925		100.76967	23.54170			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	2.14000		115.37497		2.14000	115.35772			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	2.30000		97.42125		2.30000	110.08594			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.54326			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		97.14970		2.33000	109.77890			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.03533			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41000		126.82577		2.41000	342.35070			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.50842			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12907			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.13942			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.18500		101.12278		6.18500	101.12278			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.72000		105.14906		6.72000	105.13018			0.00	0	1,900,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.62000		104.43778		7.62000	104.41657			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000		105.71898		7.84000	105.69688			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.01000		111.73381		8.01000	111.70984			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500		104.65386		8.52500	104.63012			2,557,500,000.00	300,000	780,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74500		103.71659		8.74500	103.69234			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.24500		91.39833		9.24500	91.35270			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42000		111.09775		9.42000	111.06981			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73000		101.05728		9.73000	102.36858			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000		95.63694		10.09000	95.61136			0.00	0	513,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.15500		82.88840		10.15500	82.86597			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.30964			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.36019			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.38039			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.43085			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.51163			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.57221			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.83459			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	100.23465			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.24507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.24755			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.25451			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.26499			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.27371			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.31205			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.28838			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53451			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.90000	105.07410		8.90000	105.04911			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	100.47585			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.05090			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70404			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71933			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74885			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78547			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.83625			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	99.88179			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18900			0.00	120,000,000	205,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.94999			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.75860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.05597			0.00	0	70,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.82305			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.25505			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.37782			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.15010			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18196			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.45052			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95196			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27627			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61777			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.57112			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.63483			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59721			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.42705			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	100.88091			0.00	344,200,000	172,100,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.37207	101.91564		7.37207	96.40712			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	100.92175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond		8.37238	101.56295		8.37238	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	100.97423			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.82270	101.61756		8.82270	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	101.03833			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	100.95564			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07644			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11620			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.54638			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.93000	102.52217		8.93000	102.49783			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.92500	109.36505		7.92500	109.34195			7,132,500,000.00	900,000	842,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	130.86776		1.99000	278.82366			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	133.52867		2.01000	284.49262			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.33500	100.07633		9.33500	100.05152			1,867,000,000.00	200,000	1,737,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.30500	100.33604		9.30500	100.31125			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.71372		100.00000	15.67565			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	92.79496		100.00000	92.56412			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	42.14982		100.00000	42.04770			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.51527		100.00000	21.46314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.88536	100.00000	13.85172				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.23406	100.00000	64.07846				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		117.01189	1.67000	116.77681			339,769,790,910,000.00	05,921,085,400	83,820,766,500.00	
I2038	On 31/01/2038	Spot Bond	1.85000		121.82694	1.87500	121.25274			276,836,402,410,000.00	49,641,298,600	95,582,950,100.00	
I2046	On 31/03/2046	Spot Bond	1.87000		123.62109	1.87000	123.60350			267,766,410,406,000.00	43,190,593,800	56,655,467,800.00	
I2050	On 31/12/2050	Spot Bond	1.87500		131.96026	1.91000	130.80477			62,910,193,125,000.00	33,552,103,000	27,503,590,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.20000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.61000		101.13488	7.61000	101.11436				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.40087				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.22336				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000		106.41930	8.11000	106.39632				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.80000		111.31352	7.80000	111.29038				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000		100.95838	7.93000	100.93704				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.53569				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.56703				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000		101.10567	1.60000	128.44212				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.20212	2.17000	130.48195				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.46001				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.38224				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.92000		106.26611	7.92000	106.24356				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.89108				0.00	3,600,000,000	1,800,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.05932				0.00	0	400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.63433				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55000		99.65336	8.55000	99.63057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		8.60500	95.24449		8.60500	95.22269			2,581,500,000.00	300,000	900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71289			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.00000	101.04186		8.00000	101.02020			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.07500	100.91228		9.07500	100.86503			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60450			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.62241			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.88000	99.56338		7.88000	99.54247			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.33000	100.01572		8.33000	99.99354			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.68927			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.37370			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.57000	102.56140		7.57000	102.54069			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.29000	103.78648		8.29000	103.76358			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.49000	105.16972		9.49000	105.14322			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.19685			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.74037			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65278			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.66709			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.68126			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00514		100.00000	0.00512			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87179			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.80759			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.70500	101.32918		8.70500	101.30559			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.86576		5.00000	101.85202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.86576		5.00000	101.85202			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.45732		5.00000	100.44383			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.86576		5.00000	101.85202			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.87932		4.00000	101.86835			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.73985		100.00000	31.59524			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.56079		100.00000	31.41700			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.56079		100.00000	31.41700			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.04464		9.20000	110.01759			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38960			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38960			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.34647			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87648		100.00000	8.85497			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.32505			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	104.17424		8.86000	104.14970			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41702			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.15288			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	62.08058		100.00000	61.88675			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	81.20001		100.00000	81.20000			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	99.85849		100.00000	99.59005			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	96.87500		100.00000	96.12404			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	93.23537		100.00000	92.54982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		88.66109	100.00000	88.04108				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.32886	100.00000	98.66667				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.32452	100.00000	95.71098				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		85.83972	100.00000	85.23945				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		96.99321	6.20000	99.89819				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.89819	6.20000	99.77966				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.41657	6.30000	99.29730				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.29730	6.30000	99.17831				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.17831	6.30000	99.05961				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.92457	6.40000	98.80460				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.80460	6.40000	98.68492				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.56553	6.40000	98.44643				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.57152				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93295		103.74682	10.93295	102.98140				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93295		102.03897	10.93295	101.94849				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.62616				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.77890				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.59362				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.71007	6.50000	102.69212				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.68368				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47273			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87521			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.54936			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.80949			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.23756			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.22763			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.47211			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.35774			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26695			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26391			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.72712			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81241			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.73589			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.20481			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.79017			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.64298			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00574			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.24055			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.84172			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.57592			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20206			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.98515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.99873				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.62000	103.83505	8.62000	103.81111				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22860				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.25953				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.28018				0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.80259				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25500	103.23862	9.25500	103.21324				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.60565				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.40000	107.87892	8.40000	107.85479				4,200,000,000.00	500,000	601,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.12211				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.09520				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	100.57044				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.17819				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.65563				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.79000	103.40478	8.79000	103.38047				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.43117				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.86265				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	96.92002	3.26000	124.06156				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	139.67698	3.65000	139.62386				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.39358				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.18227				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.08622				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.77614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.50085				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000	96.01810	3.69000	96.81959				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000	96.11398	3.67000	103.05278				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.78803				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.46352				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.41702				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.17000	115.33267	10.17000	115.30158				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03502				0.00	20,000,000	5,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.14661	3.75000	138.09334				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	99.72677	100.00000	99.45504				0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	91.87427	100.00000	91.20852				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	87.40816	100.00000	86.80535				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	83.37665	100.00000	82.82812				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	96.84211	100.00000	95.83333				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	95.10522	100.00000	94.50707				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81280				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.23335				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000	99.98302	6.20000	99.86429				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000	99.86429	6.20000	99.74585				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000	99.38247	6.30000	99.26328				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000	99.26328	6.30000	99.14437				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.44922				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.33143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.08010			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12480			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.24411			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.24555			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98524			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.99204			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00563			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94445			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87507			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70028			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51497			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.35764			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.13308			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.13176			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.24749			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95990			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77833			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62444			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.40235			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28404			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.31890			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.31889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.89000	108.66582		8.89000	102.74593			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	18.21220		100.00000	18.14372			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.27786		100.00000	11.22827			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.85115			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.12500	107.83579		9.12500	102.13118			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71433			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37919			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	85.29954		100.00000	85.10524			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70502			0.00	0	9,670,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	89.64616		100.00000	89.43170			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82623			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.81767		100.00000	33.73575			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.02702			0.00	0	1,690,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	82.18408		100.00000	82.00225		1,040,000,000,000,000.00	10,400,000,000	5,200,000,000.00	
JDG09U	On 29/01/2015	Spot Bond	100.00000	88.14316		100.00000	87.93577			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	76.11637		100.00000	75.96829			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	87.00953		100.00000	86.80765			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.90436		100.00000	65.74470			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67317			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.73736			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.84397			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00022		100.00000	75.00021			0.00	0	0.00
KSB007	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
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.78693			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.42000		144.54199		8.42000	144.50961			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65253			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43254			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.02073			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06875			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66077			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.50000		98.30800		8.50000	98.28575			5,950,000,000.00	700,000	1,350,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.65000		73.83576		8.65000	100.10446			86,500,000,000,000.00	10,000,000,000	5,000,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.17500		100.44314		9.17500	100.41866			1,835,000,000.00	200,000	1,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.39217			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.61000		102.46794		10.61000	102.43899			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.61327			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.22986			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.24516			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.26344			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.88838			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.34017			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.88629			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.12355			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.51542			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		78.66379		100.00000	78.49462			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	97.61273		100.00000	97.35450			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.21307			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.09251			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06408			0.00	0	10,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.66574			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.17393			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.44233			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86588			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11701			0.00	0	30,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37453			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.39360			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82347			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81468			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42585			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.46842			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.47971			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	85.28882		100.00000	85.09499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.03375	100.00000	24.97310				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		61.11755	100.00000	60.96949				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47000		105.56182	8.47000	105.53790				0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.36000		105.46623	8.36000	105.44264				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.73946				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.61773				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.91719				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.75705				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.77691				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.87621				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.02898				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.08000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.73500		105.15160	7.73500	105.12980				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000		104.35103	8.54000	104.32732				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.38000		104.89527	9.38000	104.86914				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41000		102.76612	6.41000	102.74839				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.37027				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.42077				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500		105.77425	9.32500	105.72127				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.61000		104.83603	7.61000	104.81475				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.07835				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.66000		102.55626	8.66000	102.53250				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.52787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.25500	110.31209		9.25500	108.52273			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46687			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36000	102.48129		8.36000	102.45837			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.71000	102.65074		7.71000	102.62964			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.30000	105.98416		8.30000	105.96074			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.38496		100.89771	6.36937			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.46973		100.61875	6.45397			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	100.37660			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.37900			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40995			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44579			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.61964		100.00000	0.61814			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.61964		100.00000	0.61814			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.85500	98.95978		8.85500	98.93648			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.57000	99.59718		7.57000	99.57708			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.89500	102.46895		8.89500	102.44472			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.76178			0.00	25,000,000	25,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.70500	107.58830		8.70500	107.56339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29154				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.19000	107.81646	9.19000	107.79014				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.47067				0.00	40,000,000	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.86000	103.90147	8.86000	103.75310				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35192				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.53050				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96788				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.16419				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.30703				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23671				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.28300				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.31000	108.09229	7.31000	108.07120				0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.02201				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.37000	117.67302	8.37000	117.64680				2,511,000,000.00	300,000	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.54500	36.14500	10.54500	36.12515				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.51000	104.90914	7.51000	104.88800				176,259,700,000.00	23,470,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19789				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.93903				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000	106.39067	7.81000	106.36853				0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.36373				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.74159		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.33030		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.20343		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02722		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02029		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.59211		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00001		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	100.79372		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.71445		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.88556		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.36220		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38581		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48639		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40561		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.94000		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.35609		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.32290		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32191		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.62325		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.53510		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.71500	107.25135	9.71500	110.45040		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.52519		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.75000	105.96010	9.75000	109.25331		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.37251			0.00	2,000,000,000	1,000,000,000.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37475			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.25557			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.65000	106.69980		8.65000	106.67524			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.90989			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.86731			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.70500	105.91173		9.70500	108.88394			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.63996			0.00	10,000,000,000	5,000,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96221			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.75000	115.00488		11.75000	114.96921			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.07052			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42527			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.19000	167.47370		2.19000	167.44844			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.42500	105.25083		8.42500	105.22723			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86139			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.42268			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.00500	106.67295		9.00500	106.62134			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.22339			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.39409			0.00	1,800,000,000	900,000,000.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.21156			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.21900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.21456			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500	106.64548		9.20500	108.12844			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21906			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.22344			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.22048			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500	106.61827		9.40500	106.56442			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.22944			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.22640			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.22789			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.28237			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.26443			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.23232			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.23000	117.29701		8.23000	117.27115			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82000	123.82171		8.82000	123.79267			36,765,288,000,000.00	4,168,400,000	12,284,200,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	172.78380		2.08500	172.75821			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.30500	126.12724		9.30500	126.09590			44,664,000,000,000.00	4,800,000,000	8,720,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.70010			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.28844			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.43476			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.89604			0.00	0	2,000,000,000.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.12416			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.03669			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.11856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.85508	100.00000	15.81667				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	41.23065	100.00000	41.13076				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.36000	104.81421	7.36000	104.79351				1,472,000,000.00	200,000	4,000,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.77427	100.00000	22.71910				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	63.90825	100.00000	63.75344				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.43374				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72301				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98107				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89256				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.47032				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37272				0.00	90,000,000	1,215,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.62783				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.24186				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.31000	104.27207	9.31000	104.10861				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.67308				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.69257				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.70134				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.72082				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.80451				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.82396				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.70745				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.61000	106.51852	6.61000	106.49928				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.26500	99.79445	6.26500	99.77736			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	7.84000	41.94425	7.84000	41.93544			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	6.60000	113.08318	6.62000	113.04251			7,673,579,071,620,000.00		62,663,495,700	07,777,763,600.00	
R158	On 15/09/2015	Spot Bond	6.47000	113.21768	6.47000	113.19810			511,130,000,000,000.00		79,000,000,000	12,300,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.51000	93.59886	6.51000	93.58257			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.61000	119.20949	6.61000	119.18843			76,676,000,000,000.00		11,600,000,000	37,511,618,700.00	
R159P	On 15/09/2016	Spot Bond	6.44000	87.91175	6.44000	87.89661			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	7.97000	121.70124	8.02000	121.23755			9,965,338,686,058,000.00		50,356,171,400	62,386,901,000.00	
R187P	On 21/12/2026	Spot Bond	7.76000	39.20907	7.76000	39.20091			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.68000	36.70887	7.68000	36.70132			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.70000	285.04559	1.68000	285.43590			90,914,113,340,000.00		53,478,890,200	19,890,525,600.00	
R201	On 21/12/2014	Spot Bond	5.87000	102.57687	5.89500	102.55307			588,376,404,644,000.00		00,234,481,200	57,405,081,800.00	
R202	On 07/12/2033	Spot Bond	1.76000	231.59005	1.82000	229.53051			558,384,331,296,000.00		17,263,824,600	52,416,368,300.00	
R2023	On 28/02/2023	Spot Bond	7.73500	100.15516	7.79000	99.79682			1,262,044,147,000,000.00		63,160,200,000	76,139,227,600.00	
R203	On 15/09/2017	Spot Bond	6.74500	107.91788	6.80000	107.74610			3,080,577,074,500,000.00		56,720,100,000	75,513,136,700.00	
R2030	On 31/01/2030	Spot Bond	8.49000	96.55809	8.49000	96.53627			1,986,647,696,292,000.00		33,998,550,800	07,477,630,000.00	
R2032	On 31/03/2032	Spot Bond	8.62000	99.76453	8.62000	100.16400			837,864,000,000,000.00		97,200,000,000	34,100,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.70000	98.81392	8.70000	98.79105			360,615,000,000,000.00		41,450,000,000	86,341,149,500.00	
R204	On 21/12/2018	Spot Bond	7.05500	105.05247	7.12000	104.79025			2,355,600,164,749,500.00		33,890,880,900	26,312,359,100.00	
R2044	On 31/01/2044	Spot Bond	8.76500	100.63695	8.76500	100.61350			622,315,000,000,000.00		71,000,000,000	57,690,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.76000	99.96331	8.76000	99.93964			2,255,401,284,000,000.00		57,465,900,000	88,798,596,700.00	
R207	On 15/01/2020	Spot Bond	7.31500	100.68803	7.37500	100.40672			1,124,735,381,000,000.00		53,757,400,000	82,123,500,000.00	
R208	On 31/03/2021	Spot Bond	7.50000	99.03225	7.55500	98.73795			1,752,379,526,250,000.00		33,650,603,500	84,808,199,200.00	
R209	On 31/03/2036	Spot Bond	8.56500	80.05339	8.62500	79.55486			3,449,743,373,104,500.00		02,772,139,300	35,150,810,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.71500	173.58924	1.72000	173.46606					67,522,433,944,000.00	39,371,681,600	24,988,907,400.00
R211	On 31/01/2017	Spot Bond	0.83000	130.80615	0.86000	130.69943					57,851,995,170,000.00	69,701,199,000	82,145,980,600.00
R212	On 31/01/2022	Spot Bond	1.57000	135.87285	1.57000	135.85465					95,995,903,532,000.00	61,143,887,600	02,292,793,300.00
R213	On 28/02/2031	Spot Bond	8.43000	87.43979	8.50000	86.86139					3,449,741,672,436,000.00	09,222,025,200	26,003,776,800.00
R214	On 28/02/2041	Spot Bond	8.69500	77.45638	8.69500	77.43818					3,691,047,962,813,000.00	24,502,353,400	28,840,543,700.00
R226C	On 15/09/2014	Spot Bond	5.86500	99.80755	5.86500	99.79155					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.67000	96.56581	6.67000	96.54859					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.51000	93.59886	6.51000	93.58257					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43000	90.75599	6.43000	90.74038					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44000	87.91175	6.44000	87.89661					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90000	98.26859	5.90000	98.25298					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58000	94.96601	6.58000	94.94922					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45000	92.09150	6.45000	92.07553					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43000	89.24542	6.43000	89.22999					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49000	86.35015	6.49000	86.33508					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.77500	82.99315	6.77500	82.97805					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.82500	80.14596	6.82500	80.13127					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.12500	76.65267	7.12500	76.63800					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10500	74.07731	7.10500	74.06318					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08500	71.60232	7.08500	71.58870					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.07500	69.18798	7.07500	69.17484					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.33500	65.85882	7.33500	65.84586					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.31500	63.60613	7.31500	63.59365					0.00	0	0.00

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	7.47500	60.72158		7.47500	60.70941			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.44500	58.65755		7.44500	58.64584			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.41500	56.68009		7.41500	56.66882			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.38500	54.78516		7.38500	54.77430			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.34500	53.01388		7.34500	53.00344			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.30500	51.31971		7.30500	51.30965			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	46.54336		7.96000	46.53344			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	44.93953		7.92000	44.93000			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	43.40770		7.88000	43.39853			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	41.94425		7.84000	41.93544			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	40.54579		7.80000	40.53731			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	39.20907		7.76000	39.20091			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	37.93106		7.72000	37.92321			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	36.70887		7.68000	36.70132			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24906			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19235			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.26355			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.11865			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.37636		100.00000	16.33669			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.56774		100.00000	20.51792			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.63944			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82064			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.11310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22716			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.24337			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93029			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67732			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.93443			0.00	0	100,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.56827			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.70035			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.03992			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86264			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01969			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.87868			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.41521			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.91456			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.02484			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91929			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91929			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96569			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.19329			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.77889			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.08088		12.35000	103.04732			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.86181			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.80962		100.00000	13.77616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.04348			0.00	700,000,000	350,000,000.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.95007			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.83903			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.42458			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45093			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.54442	100.00000	3.53573				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.44918	100.00000	15.41175				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.58480	100.00000	35.49859				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.95231	100.00000	12.92094				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.73506	100.00000	22.67998				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.64548			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.04018			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.85500	109.15969		8.85500	109.13386			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.04000	95.40135		9.04000	105.06503			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.65000	89.19241		9.65000	106.88058			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.98591			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81000	109.00833		7.81000	108.98564			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18191			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.85000	104.69594		8.85000	104.67118			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.95607			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	103.02882			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.73900			0.00	0	55,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.89179			0.00	0	50,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.87581			0.00	0	0.00

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	7.26000	104.28806		7.26000	104.26786			0.00	0	1,060,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.62000	102.66760		8.62000	102.64393			0.00	0	2,360,400,000.00
SBN27	On 15/09/2015	Spot Bond	8.07000	111.57995		8.07000	111.55597			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.93000	111.72173		7.93000	111.69813			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.86000	111.79273		7.86000	111.76932			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.20000	103.98278		8.20000	103.96007			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.00500	111.64574		8.00500	111.62194			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97000	111.68119		7.97000	111.65748			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50630			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.74128			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25409			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.85000	106.78350		7.85000	106.76115			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38704			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41316			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.45497			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70500	109.43114		8.70500	109.40567			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.67000	105.63073		9.67000	105.60363			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.40116			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57922			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.40797			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.61583			0.00	6,000,000,000	3,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.21000	104.97789		8.21000	104.95494			3,284,000,000.00	400,000	1,170,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.34399		100.00000	13.31462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.33000	105.33366		9.33000	105.30755			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93009			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.84000	101.37343		8.84000	101.34947			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.72000	98.45757		8.72000	98.43475			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.81516			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.67000	130.77383		9.67000	102.99709			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.25500	99.15909		9.25500	99.13472			0.00	0	500,000.00
SBS9	On 07/07/2016	Spot Bond		7.66000	108.12507		7.66000	108.10299			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.24000	128.44346		2.24000	273.65481			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.54500	102.47877		1.54500	128.60715			0.00	0	2,609,700,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.76000			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	100.96782			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.71807		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.17000	113.02349		2.17000	126.74710			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.71007		6.50000	102.69212			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.68564			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30245			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.35846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.83000		101.36022		8.83000	101.33629			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.63379			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37306			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39732			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.28746			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.91908		100.00000	13.88536			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.80033			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		55.46273		100.00000	55.28957			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55719			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.61231		100.00000	24.55268			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		27.58558		100.00000	27.49946			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		20.73320		100.00000	20.66846			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09500		101.60642		9.09500	105.61893			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42105			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46269			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86000		103.64769		7.86000	103.62598			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72000		100.31814		8.72000	100.35174			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.15000		104.11491		8.15000	104.09231			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.23902			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51223			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.24070			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	7.90000	104.61692		7.90000	104.59478			0.00	0	10,501,360,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00296			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25024			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.93576			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.10500	98.54975		9.10500	98.52577			0.00	0	1,430,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02067			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47267			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.82014			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.16300	91.14621		9.16300	91.12390			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500	93.93387		8.55500	93.91238			0.00	0	11,000,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.14000	102.19596		7.14000	102.17639			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63500	95.12227		8.63500	95.10043			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59839			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98000	104.56577		7.98000	104.54354			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	108.28254		2.44000	108.66130			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.50918		8.02500	101.46554			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.16114			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.39000	110.09065		9.39000	110.03545			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96216			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.51550			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.70500	78.02443		9.70500	77.98360			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.89054			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.93340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.88296			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.86864			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.85246			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.75383			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.15605			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93326			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.17779		0.00000	99.57580			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.83205			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.86493			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.76906			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.65922			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.64159			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.06129			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.72642			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.64038			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.55657			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.56957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.73576			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		700,000,000,000,000.00	7,000,000,000	7,000,000,000.00	
SY1158	On 01/12/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
SY1159	On 29/09/2014	Spot Bond	100,000.00000	1.38441	100,000.00000		1.33382		8.09e+018	80,900,000,000	76,400,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.07000	104.61747		7.07000	104.59762			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.63000	106.42931		8.63000	106.40474			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	88.79369		100.00000	88.58126			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.84243		100.00000	37.75075			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84298			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.52392			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.20268			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31980			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.39052			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.08819			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.58045			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.39311			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.65308			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86000	102.31711		7.86000	102.29567			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.87216			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.89633			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.98578		7.83000	100.96470			0.00	0	2,600,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85886			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89810			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.85886			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88908			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.70461		7.16000	100.88323				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.94827			0.00	343,800,000	171,900,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.94344			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05917			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04353			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.51444			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46077			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85764			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.89633			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.09730		8.73000	100.95655				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.85401			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.88908			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.54500	97.42957		8.54500	99.77741				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.84676			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.88908			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95067			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93740			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93257			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05677			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.00978			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.43091			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.43570			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.41181			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92417			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.47345		101.06155	6.45763			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.85401			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.99094			0.00	2,000,000,000	1,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.96274			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.01099			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.51921			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25278			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90544			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91793			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.90544			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.91793			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.92417			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89795			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91793			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98657			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.98657			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98657			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08632			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.11125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08009			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57735			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.60834			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59594			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.51000	106.85341		7.51000	106.83189			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond		9.32500	89.34178		9.32500	89.26818			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.64000	107.28437		7.64000	107.26251			764,000,000.00	100,000	66,108,200,000.00
TN20	On 17/09/2020	Spot Bond		8.90500	112.16946		8.90500	112.14291			17,814,452,500,000.00	2,000,500,000	15,603,262,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.76354		100.00000	0.76116			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.11000	113.85262		9.11000	113.82507			0.00	0	5,120,000,000.00
TN25	On 19/08/2025	Spot Bond		9.36000	101.32600		9.36000	101.30082			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.41000	98.87522		9.41000	98.85052			150,575,056,000,000.00	16,001,600,000	11,003,500,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.34660			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.30974			0.00	0	1,558,354,300.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.36247			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.37175			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.37265			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.41815			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.51246			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.36159			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23916			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.07556			0.00	3,200,000,000	1,600,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.09884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92417			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.98928			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08302		10.00000	100.05534			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.08096		9.75000	100.05396			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.08036		100.00000	10.05350			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.68315			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.79103			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.85094			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.86293			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.19824			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.93944			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.69674		100.00000	12.64091			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.50921			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.83220			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.62517			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.63784			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.99084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.15595			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.55108			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70930			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.35317			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.11796			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.23443			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.88558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.17773			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.90171			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.77221			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.20950			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.05730			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.74308			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.40648			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.63769		100.00000	12.60707			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	79.34130		100.00000	79.01479			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71665			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69958			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66759			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65152			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.59912			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.29990			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.22884			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19345			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74346			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.21605			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.67721			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19496			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.95500	108.48617		8.95500	108.45992			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.13715			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11931			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.48828			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.50436			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50510			0.00	0	50,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23266			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26761			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000	112.09496		7.00000	112.07400			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.35000	239.25371		1.35000	239.22311			0.00	0	662,100,000.00
WSP1	On 28/05/2015	Spot Bond	6.93000	103.83399		6.93000	103.81476			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.30000	106.52165		7.30000	106.50090			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500	107.55284		7.67500	107.53083			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00000	106.90249		8.00000	106.87971			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09500	107.00236		8.09500	106.97929			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.56000	94.82414		6.56000	94.80751			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.49000	93.06272		6.49000	93.04648			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91000	98.59514		5.91000	98.57940			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.56000	94.80751		6.56000	94.79088			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06500	70.31057		7.06500	70.29731			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	45.73064		100.00000	45.64387			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.20580		100.00000	24.15988			0.00	0	0.00

Total for j-Bonds : **8.14e+018 17,716,581,400 02 597 551 000.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 8.14e+018 7,716,655,068 02 601 254 766.00