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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/09/2014	Any day expiry		10.71010	10.71010		10.68690	10.68690		4.84	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	10.10640	0.01011	19.93010	0.01993	10.106	5.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.71850	10.71850		10.69370	10.69370		8.02	512,890,943.50	47,851	635,985.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.40	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.80	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.90	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.40	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.02810	0.00003	0.03470	0.00003	0.028	16.47	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.13840	0.00014	0.22150	0.00022	0.138	14.50	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.30080	0.00030	0.52440	0.00052	0.301	13.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	0.61730	0.00062	1.11630	0.00112	0.617	12.78	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	0.66910	0.00067	1.21040	0.00121	0.669	12.68	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	0.72540	0.00073	1.31280	0.00131	0.725	12.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	0.85360	0.00085	1.54490	0.00154	0.854	12.40	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	1.00580	0.00101	1.81920	0.00182	1.006	12.22	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	1.52540	0.00153	2.74340	0.00274	1.525	11.75	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	3.01850	0.00302	5.31440	0.00531	3.019	11.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	322.08960	0.32209	299.97040	0.29997	322.090	10.82	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	3.58960		0.00359		6.27040	0.00627	3.590	10.82	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	7.23240		0.00723		12.11180	0.01211	7.232	10.07	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	227.12570		0.22713		207.95490	0.20795	227.126	9.89	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	8.62570		0.00863		14.25490	0.01425	8.626	9.89	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	217.92020		0.21792		199.15860	0.19916	217.920	9.79	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	10.28780		0.01029		16.75970	0.01676	10.288	9.70	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	13.39430		0.01339		21.31350	0.02131	13.394	9.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	164.45950		0.16446		148.66830	0.14867	164.460	9.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	15.95950		0.01596		24.96830	0.02497	15.960	9.23	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	18.99890		0.01900		29.19580	0.02920	18.999	9.05	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	139.22010		0.13922		125.24580	0.12525	139.220	8.95	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	20.72010		0.02072		31.54580	0.03155	20.720	8.95	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	123.11750		0.12312		110.46510	0.11047	123.118	8.77	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	31.76750		0.03177		46.02990	0.04603	31.768	8.49	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	86.04250		0.08604		76.97200	0.07697	86.043	8.30	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	53.27590		0.05328		71.82040	0.07182	53.276	8.12	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	53.24090		0.05324		48.06790	0.04807	53.241	8.31	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	45.75700		0.04576		41.51120	0.04151	45.757	8.49	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	31.05730		0.03106		28.52510	0.02853	31.057	8.96	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	26.53560		0.02654		24.48790	0.02449	26.536	9.15	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	128.03560		0.12804		150.78790	0.15079	128.036	9.15	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	136.02120		0.13602		158.98070	0.15898	136.021	9.25	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	22.65690		0.02266		21.00200	0.02100	22.657	9.34	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	17.86640		0.01787		16.66190	0.01666	17.866	9.62	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	15.25190		0.01525		14.27380	0.01427	15.252	9.81	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	14.09360		0.01409		13.21060	0.01321	14.094	9.90	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	11.13240		0.01113		10.47600	0.01048	11.132	10.19	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	6.48030		0.00648		6.12460	0.00612	6.480	10.85	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	287.98030		0.28798		312.42460	0.31242	287.980	10.85	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	3.09370		0.00309		2.90520	0.00291	3.094	11.79	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	2.88070		0.00288		2.70130	0.00270	2.881	11.88	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	1.12150		0.00112		1.01720	0.00102	1.122	13.20	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	0.65910		0.00066		0.60700	0.00061	0.659	14.27	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	0.51700		0.00052		0.47930	0.00048	0.517	14.80	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.37690		0.00038		0.35240	0.00035	0.377	15.55	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.34600		0.00035		0.32430	0.00032	0.346	15.77	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.33180		0.00033		0.31130	0.00031	0.332	15.87	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	781.83180		0.78183		806.61130	0.80661	781.832	15.87	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.31830		0.00032		0.29900	0.00030	0.318	15.98	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.04920		0.00005		0.08900	0.00009	0.049	18.54	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.00970		0.00001		0.05370	0.00005	0.010	18.53	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,281.50970		1.28151		1,306.35370	1.30635	1,281.510	18.53	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.00040		0.00000		0.02530	0.00003	0.000	18.50	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.00010		0.00000		0.02100	0.00002	0.000	18.49	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.00010		0.00000		0.01920	0.00002	0.000	18.49	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.00000		0.00000		0.01730	0.00002	0.000	18.49	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00000		0.00000		0.00980	0.00001	0.000	18.46	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.72530		10.72530		10.70060	10.70060		8.54	0.00	0	0.00

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 19/09/2014	Any day expiry	10.69	Call	91.09750	0.09110	82.63950	0.08264	91.098	8.62	0.00	0	12,000.00
\$ / R	On 22/09/2014	Any day expiry			10.73040	10.73040	10.70580	10.70580		8.42	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.73730	10.73730	10.71270	10.71270		8.61	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	128.73730	0.12874	148.88420	0.14888	128.737	9.13	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.00180	0.00000	0.05980	0.00006	0.002	19.85	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.74250	10.74250	10.71780	10.71780		8.74	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.23	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	33.41860	0.03342	32.71160	0.03271	33.419	9.86	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.74420	10.74420	10.71960	10.71960		8.78	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.75790	10.75790	10.73340	10.73340		8.88	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	123.85550	0.12386	116.01250	0.11601	123.855	8.89	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.79530	10.79530	10.77080	10.77080		9.37	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.01310	0.00001	0.02230	0.00002	0.013	18.16	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	157.60290	0.15760	173.17900	0.17318	157.603	9.37	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	47.32290	0.04732	44.63370	0.04463	47.323	11.61	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.65750	0.00066	0.76390	0.00076	0.658	19.50	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.80600	10.80600	10.78150	10.78150		9.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	7.99260	0.00799	9.51710	0.00952	7.993	9.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	14.52960	0.01453	13.06260	0.01306	14.530	14.69	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.80780	10.80780	10.78330	10.78330		9.40	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	194.66230	0.19466	183.65790	0.18366	194.662	9.34	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	64.70050	0.06470	60.94070	0.06094	64.701	11.34	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			10.82040	10.82040	10.79590	10.79590		9.49	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			10.84460	10.84460	10.81990	10.81990		9.83	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	176.99190	0.17699	186.20760	0.18621	176.992	9.76	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.63700	0.00164	2.29170	0.00229	1.637	18.65	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.85010	10.85010	10.82540	10.82540		9.87	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.13710	0.00014	0.19130	0.00019	0.137	17.36	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	96.78400	0.09678	90.50280	0.09050	96.784	11.68	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.87250	10.87250	10.84770	10.84770		10.17	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.87440	10.87440	10.84960	10.84960		10.18	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.87630	10.87630	10.85150	10.85150		10.20	324,113,740.00	29,800	175,850.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.54150	0.00154	1.97820	0.00198	1.542	13.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	3.07930	0.00308	3.98220	0.00398	3.079	12.37	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	6.42580	0.00643	8.44810	0.00845	6.426	10.81	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	8.82770	0.00883	11.15120	0.01115	8.828	10.51	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	13.20080	0.01320	15.59370	0.01559	13.201	10.21	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	794.65110	0.79465	772.15190	0.77215	794.651	9.96	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	18.35110	0.01835	20.65190	0.02065	18.351	9.96	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	611.10120	0.61110	587.81010	0.58781	611.101	9.46	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	39.41680	0.03942	43.15450	0.04315	39.417	9.36	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	40.67960	0.04068	45.00470	0.04500	40.680	9.33	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	42.49440	0.04249	46.91240	0.04691	42.494	9.35	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	46.29930	0.04630	50.90360	0.05090	46.299	9.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	50.34480	0.05034	55.13480	0.05513	50.345	9.41	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	59.17730	0.05918	64.34140	0.06434	59.177	9.47	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	61.54490	0.06154	66.80320	0.06680	61.545	9.49	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	71.67660	0.07168	77.31030	0.07731	71.677	9.55	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	74.37720	0.07438	80.10520	0.08011	74.377	9.57	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	79.98420	0.07998	85.90080	0.08590	79.984	9.60	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	88.91710	0.08892	95.11660	0.09512	88.917	9.65	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	105.22990	0.10523	111.89660	0.11190	105.230	9.72	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	115.88550	0.11589	122.83480	0.12283	115.885	9.77	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	143.32340	0.14332	150.93120	0.15093	143.323	9.88	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	302.49020	0.30249	285.58230	0.28558	302.490	9.93	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	296.92690	0.29693	280.11400	0.28011	296.927	9.94	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	275.41200	0.27541	258.97640	0.25898	275.412	10.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	265.09270	0.26509	248.84920	0.24885	265.093	10.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	198.76390	0.19876	207.51340	0.20751	198.764	10.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	235.87100	0.23587	220.89420	0.22089	235.871	10.13	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	217.80450	0.21780	205.96230	0.20596	217.805	10.20	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	260.54140	0.26054	273.97160	0.27397	260.541	10.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	273.56420	0.27356	287.29650	0.28730	273.564	10.41	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	183.51440	0.18351	173.17610	0.17318	183.514	10.63	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	307.21440	0.30721	321.67610	0.32168	307.214	10.63	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	165.81730	0.16582	156.29670	0.15630	165.817	10.89	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	378.79020	0.37879	394.57750	0.39458	378.790	11.06	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	142.78250	0.14278	134.36800	0.13437	142.783	11.28	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	455.29720	0.45530	472.23680	0.47224	455.297	11.50	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	105.41300	0.10541	98.90100	0.09890	105.413	12.10	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	96.16190	0.09616	90.14310	0.09014	96.162	12.36	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	82.96650	0.08297	77.78120	0.07778	82.966	12.80	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	71.10680	0.07111	66.61480	0.06661	71.107	13.29	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	69.19640	0.06920	64.81750	0.06482	69.196	13.38	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	68.26630	0.06827	63.94250	0.06394	68.266	13.42	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	43.72250	0.04372	40.28440	0.04028	43.723	15.02	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	43.12250	0.04312	39.70860	0.03971	43.123	15.05	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	38.14840	0.03815	34.94980	0.03495	38.148	15.36	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	29.78120	0.02978	26.97740	0.02698	29.781	16.00	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	29.40820	0.02941	26.62260	0.02662	29.408	16.03	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	13.49520	0.01350	11.67360	0.01167	13.495	18.40	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	12.74020	0.01274	10.38150	0.01038	12.740	18.60	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	8.69670	0.00870	7.25820	0.00726	8.697	18.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	8.26880	0.00827	6.97240	0.00697	8.269	18.54	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.08860	0.00009	0.19310	0.00019	0.089	17.48	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.88200	10.88200	10.85730	10.85730		10.20	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	189.72270	0.18972	198.14600	0.19815	189.723	10.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.00370	0.00200	2.44100	0.00244	2.004	17.76	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.89740	10.89740	10.87260	10.87260		10.26	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.46550	0.00047	0.59540	0.00060	0.465	17.12	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	151.36420	0.15136	142.72740	0.14273	151.364	11.49	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.96630	10.96630	10.94160	10.94160		10.60	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.16380	0.00116	1.38190	0.00138	1.164	16.56	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	207.70120	0.20770	216.57680	0.21658	207.701	10.35	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	217.80290	0.21780	207.59710	0.20760	217.803	11.53	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	27.53440	0.02753	21.78730	0.02179	27.534	23.44	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/02/2015	Any day expiry		11.02000	11.02000	10.99530	10.99530		10.80	0.00	0	0.00
\$ / R	10.80	Put	214.61780	0.21462	222.72160	0.22272	214.618	10.43	0.00	0	300.00		
\$ / R	14.50	Call	37.85470	0.03785	34.86030	0.03486	37.855	23.53	0.00	0	300.00		
\$ / R		On 26/02/2015	Any day expiry		11.02190	11.02190	10.99720	10.99720		10.79	0.00	0	0.00
\$ / R	8.30	Put	1.96490	0.00196	2.23050	0.00223	1.965	16.25	0.00	0	5,000.00		
\$ / R	11.15	Call	285.19050	0.28519	273.42160	0.27342	285.190	11.32	0.00	0	5,000.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		11.05670	11.05670	11.03180	11.03180		11.00	47,488,526.50	4,295	44,682.00
\$ / R	10.10	Put	44.90590	0.04491	46.11780	0.04612	44.906	10.41	0.00	0	69,965.00		
\$ / R	10.32	Put	73.10270	0.07310	75.54560	0.07555	73.103	10.12	0.00	0	24,155.00		
\$ / R	10.51	Put	109.26270	0.10926	113.28680	0.11329	109.263	9.89	0.00	0	23,800.00		
\$ / R	10.75	Put	196.80060	0.19680	203.91770	0.20392	196.801	10.39	0.00	0	10,000.00		
\$ / R	10.79	Put	214.36720	0.21437	222.04590	0.22205	214.367	10.47	0.00	0	1,112.00		
\$ / R	10.90	Put	266.96160	0.26696	276.20600	0.27621	266.962	10.69	0.00	0	46,165.00		
\$ / R	12.00	Call	143.48530	0.14349	138.04260	0.13804	143.485	14.19	0.00	0	10,000.00		
\$ / R	12.61	Call	89.53400	0.08953	86.19190	0.08619	89.534	16.09	0.00	0	23,800.00		
\$ / R	13.05	Call	67.32900	0.06733	64.85210	0.06485	67.329	17.42	0.00	0	24,155.00		
\$ / R	14.20	Call	57.29430	0.05729	54.59420	0.05459	57.294	22.67	0.00	0	46,165.00		
\$ / R		On 27/03/2015	Any day expiry		11.07820	11.07820	11.05300	11.05300		11.21	0.00	0	0.00
\$ / R	10.80	Put	221.74980	0.22175	230.39960	0.23040	221.750	10.54	0.00	0	300.00		
\$ / R	14.85	Call	44.39350	0.04439	40.00820	0.04001	44.394	23.56	0.00	0	300.00		
\$ / R		On 28/04/2015	Any day expiry		11.14070	11.14070	11.11470	11.11470		11.41	0.00	0	0.00
\$ / R	10.80	Put	226.61260	0.22661	235.31700	0.23532	226.613	10.61	0.00	0	300.00		
\$ / R	15.15	Call	48.48410	0.04848	47.79910	0.04780	48.484	23.09	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.19740	11.19740	11.17070	11.17070		11.56	0.00	0	0.00
\$ / R	10.80	Put	229.39540	0.22940	236.72320	0.23672	229.395	10.64	0.00	0	300.00		
\$ / R	15.48	Call	50.45100	0.05045	49.63180	0.04963	50.451	22.84	0.00	0	300.00		
\$ / R		On 12/06/2015	Foreign Exchange Future		11.22880	11.22880	11.20160	11.20160		11.59	13,474,560.00	1,200	20,648.00
\$ / R	11.08	Put	370.73990	0.37074	381.67380	0.38167	370.740	11.32	0.00	0	1,500.00		
\$ / R	11.10	Put	381.85000	0.38185	0.00000	0.00000	381.850	11.37	1,145,550.00	3,000	3,000.00		
\$ / R		On 26/06/2015	Any day expiry		11.25660	11.25660	11.22900	11.22900		11.78	0.00	0	1,386.00
\$ / R	10.80	Put	234.09770	0.23410	242.95640	0.24296	234.098	10.74	0.00	0	300.00		
\$ / R	15.88	Call	53.06830	0.05307	48.86630	0.04887	53.068	22.88	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.32210	11.32210	11.29360	11.29360		11.98	0.00	0	0.00
\$ / R	10.80	Put	238.33970	0.23834	245.13500	0.24514	238.340	10.83	0.00	0	300.00		
\$ / R	16.15	Call	59.71550	0.05972	58.20440	0.05820	59.716	22.73	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.37970	11.37970	11.35030	11.35030		12.26	0.00	0	0.00
\$ / R	10.80	Put	242.44730	0.24245	246.87140	0.24687	242.447	10.93	0.00	0	300.00		
\$ / R	16.50	Call	60.34050	0.06034	58.88020	0.05888	60.341	22.58	0.00	0	300.00		
\$ / R		On 14/09/2015	Foreign Exchange Future		11.41590	11.41590	11.38700	11.38700		12.28	0.00	0	360.00
\$ / R	10.56	Put	173.16620	0.17317	177.52550	0.17753	173.166	10.96	0.00	0	18,946.00		
\$ / R	10.60	Call	999.79390	0.99979	975.56200	0.97556	999.794	10.96	0.00	0	13,700.00		
\$ / R	12.00	Call	400.82240	0.40082	388.89870	0.38890	400.822	13.80	0.00	0	13,700.00		
\$ / R	13.06	Call	237.03980	0.23704	230.02410	0.23002	237.040	16.35	0.00	0	18,946.00		
\$ / R		On 28/09/2015	Any day expiry		11.44500	11.44500	11.41780	11.41780		12.42	0.00	0	0.00
\$ / R	10.80	Put	248.39440	0.24839	252.33600	0.25234	248.394	11.09	0.00	0	300.00		
\$ / R	16.80	Call	65.22910	0.06523	59.71210	0.05971	65.229	22.49	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.50730	11.50730	11.48390	11.48390		12.58	0.00	0	0.00
\$ / R	10.80	Put	253.63160	0.25363	258.14500	0.25814	253.632	11.23	0.00	0	300.00		

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	70.18440		0.07018	68.94300	0.06894		70.184	22.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.56540		11.56540	11.54550	11.54550			12.71	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	255.52990		0.25553	258.88770	0.25889		255.530	11.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	63.29920		0.06330	62.76760	0.06277		63.299	21.94	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.59870		11.59870	11.58070	11.58070			12.82	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	929.43660		0.92944	915.08160	0.91508		929.437	11.48	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.61940		11.61940	11.60270	11.60270			12.82	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	257.70050		0.25770	260.10050	0.26010		257.700	11.36	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	60.77910		0.06078	60.83520	0.06084		60.779	21.89	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.71850		10.71850	10.69370	10.69370			8.02	525,206.50	49	1,282.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.87630		10.87630	10.85150	10.85150			10.20	1,631,445.00	150	111.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,812.73410		0.30813	29,112.45280	0.29112		30,812.734	9.91	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.05670		11.05670	11.03180	11.03180			11.00	0.00	0	5.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.22880		11.22880	11.20160	11.20160			11.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.48870		17.48870	17.53490	17.53490			8.26	2,920,612.90	167	61,694.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.10090		0.00010	0.11580	0.00012		0.101	11.50	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	16.97960		0.01698	14.74650	0.01475		16.980	8.98	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	44.82390		0.04482	37.89970	0.03790		44.824	8.62	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	167.38100		0.16738	139.46590	0.13947		167.381	8.83	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	205.33010		0.20533	174.25220	0.17425		205.330	9.11	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.07500		0.00008	0.09620	0.00010		0.075	15.56	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.00750		0.00001	0.02190	0.00002		0.008	16.67	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.00580		0.00001	0.02150	0.00002		0.006	16.73	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.00130		0.00000	0.01950	0.00002		0.001	17.02	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.73300		17.73300	17.78040	17.78040			9.73	443,325.00	25	13,180.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	918.48470		0.91848	877.90710	0.87791		918.485	11.50	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			17.85680		17.85680	17.90480	17.90480			10.28	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	694.63080		0.69463	658.34530	0.65835		694.631	11.04	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	904.81300		0.90481	865.47820	0.86548		904.813	11.61	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,008.23540		1.00824	967.75530	0.96776		1,008.235	11.88	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	32.42040		0.03242	33.42330	0.03342		32.420	15.42	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	23.79410		0.02379	23.25170	0.02325		23.794	16.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	23.72450		0.02372	23.18050	0.02318		23.724	16.80	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.00820		18.00820	18.05600	18.05600			10.70	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	288.72650		0.28873	298.91540	0.29892		288.727	12.55	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.26730		18.26730	18.31190	18.31190			11.40	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10220		0.10220	0.10171	0.10171			9.11	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10378		0.10378	0.10329	0.10329			10.26	155,664.00	1,500	14,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10561		0.10561	0.10511	0.10511			11.57	0.00	0	25.00
€ / R	On 15/09/2014	Foreign Exchange Future			13.89250		13.89250	13.86980	13.86980			7.74	7,877,047.50	567	64,615.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	3.86040		0.00386	7.32810	0.00733		3.860	9.17	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	53.40970		0.05341	69.22310	0.06922		53.410	7.94	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	142.36750		0.14237	166.70750	0.16671		142.368	8.36	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	440.96540		0.44097	464.20320	0.46420		440.965	10.40	0.00	0	800.00

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	15.71	Call	0.00810		0.00001		0.00880	0.00001	0.008	19.55	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00740		0.00001		0.00700	0.00001	0.007	25.22	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.10850		14.10850		14.08540	14.08540		9.72	1,721,237.00	122	16,421.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	62.35720		0.06236		67.53820	0.06754	62.357	9.16	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	124.84860		0.12485		133.40640	0.13341	124.849	9.38	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	20.94360		0.02094		18.15800	0.01816	20.944	16.03	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.35560		14.35560		14.33200	14.33200		10.56	531,157.20	37	18,447.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	180.19280		0.18019		188.77450	0.18877	180.193	9.77	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	258.83790		0.25884		269.69390	0.26969	258.838	10.06	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	267.62290		0.26762		278.70250	0.27870	267.623	10.09	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	251.66350		0.25166		244.85880	0.24486	251.663	12.03	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	241.51420		0.24151		234.81370	0.23481	241.514	12.14	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	200.85350		0.20085		194.57380	0.19457	200.853	12.66	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	196.20280		0.19620		189.96950	0.18997	196.203	12.72	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.59470		14.59470		14.56790	14.56790		11.30	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			522.32300		522.32300		524.35100	524.35100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			530.61100		530.61100		532.67600	532.67600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			539.76200		539.76200		541.87800	541.87800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			440.87300		440.87300		441.08900	441.08900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.86900		447.86900		448.09300	448.09300			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			522.17000		522.17000		522.73800	522.73800			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			530.45600		530.45600		531.03800	531.03800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			474.22800		474.22800		475.28400	475.28400			474,228,000.00	100	584.00
ALBI	On 05/02/2015	Index Future			481.75300		481.75300		482.83000	482.83000			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			490.06200		490.06200		491.17100	491.17100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.04380		10.04380		10.01860	10.01860		7.55	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.12930		10.12930		10.10440	10.10440		8.72	0.00	0	9,471.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	18.16840		0.01817		20.85830	0.02086	18.168	9.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	62.75810		0.06276		71.16260	0.07116	62.758	8.83	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	224.69100		0.22469		214.07200	0.21407	224.691	8.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	40.58200		0.04058		38.74000	0.03874	40.582	10.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	35.59930		0.03560		34.00930	0.03401	35.599	10.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.23020		10.23020		10.20580	10.20580		9.90	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.32810		10.32810		10.30160	10.30160		10.49	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.84600		9.84600		9.86200	9.86200		5.68	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.97020		9.97020		9.98680	9.98680		9.38	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.11220		10.11220		10.12930	10.12930		9.97	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			14.29830		14.29830		-11.56770	-11.56770			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future		678.35970	678.35970		656.46060	656.46060			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		769.54840	769.54840		747.35680	747.35680			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		278.65280	278.65280		-294.17110	-294.17110			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		600.04690	600.04690		577.99470	577.99470			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		3.19330	3.19330		3.82150	3.82150			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.51950	11.51950		11.49280	11.49280		8.24	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.70110	11.70110		11.67440	11.67440		10.34	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.91320	11.91320		11.88600	11.88600		11.23	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74420	1.74420		1.73940	1.73940		7.03	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75870	1.75870		1.75430	1.75430		9.38	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.77760	1.77760		1.77350	1.77350		10.89	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		124.73508	124.73508		124.59345	124.59345			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.72978	126.72978		126.58715	126.58715			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		9.46093	84.06709		9.40565	84.48696			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.54666	85.40109		9.48952	85.82841			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.61642	83.08470		9.55721	83.52176			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		472.56300	472.56300		473.44000	473.44000			0.00	0	396.00
GOVI	On 05/02/2015	GOVI		480.06200	480.06200		480.95700	480.95700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		488.34100	488.34100		489.26500	489.26500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 06/11/2014	Bond Future		118.06011	118.06011		117.89841	117.89841			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.79121	118.79121		118.62807	118.62807			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.21054	123.21054		123.21412	123.21412			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.87953	123.87953		123.88423	123.88423			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		123.68150	123.68150		123.68482	123.68482			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.65941	125.65941		125.66386	125.66386			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		133.29491	133.29491		133.29850	133.29850			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future		133.97825	133.97825		133.98319	133.98319			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		220.30000	220.30000		220.35900	220.35900			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future		223.82200	223.82200		223.88500	223.88500			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		227.70900	227.70900		227.77900	227.77900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		596.77500	596.77500		597.73600	597.73600			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		606.26200	606.26200		607.23900	607.23900			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.91204	144.91204		144.93709	144.93709			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		6.13000	93.87000		6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.19000	93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.23000	93.77000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.31000	93.69000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.36000	93.64000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.41000	93.59000		6.41000	93.59000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.59000	93.41000		6.59000	93.41000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.71000	93.29000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.85000	93.15000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.16000	92.84000		7.13000	92.87000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.29610	1.29610		1.29700	1.29700			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.29720	1.29720		1.29800	1.29800			0.00	0	0.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.29840	1.29840		1.29920	1.29920			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.02322	123.04684		7.99312	123.30715		8.15	153,808,550.00	1,250	48,649.00
R186	On 06/11/2014	7.70	Call	587.25000	0.58725		665.39000	0.66539	587.250	7.95	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	836.35000	0.83635		935.34000	0.93534	836.350	7.99	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	1,533.52000	1.53352		1,676.73000	1.67673	1,533.520	8.06	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	3,079.55000	3.07955		3,281.15000	3.28115	3,079.550	8.18	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	722.28000	0.72228		663.57000	0.66357	722.280	8.18	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	433.62000	0.43362		395.82000	0.39582	433.620	8.25	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	361.77000	0.36177		329.59000	0.32959	361.770	8.28	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	323.70000	0.32370		294.57000	0.29457	323.700	8.30	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	19.17000	0.01917		17.17000	0.01717	19.170	8.63	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.07897	119.70327		8.04764	119.96891		8.71	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	469.83000	0.46983		440.97000	0.44097	469.830	9.06	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.11817	121.77065		8.08530	122.04424		8.89	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	288.92560	288.92560		289.15232	289.15232			0.00	0	939.00
R197	On 05/02/2015		Bond Future	287.52930	287.52930		287.76227	287.76227			0.00	0	0.00
R197	On 07/12/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014		Bond Future	232.84959	232.84959		234.22387	234.22387			0.00	0	47,402.00
R202	On 05/02/2015		Bond Future	233.37702	233.37702		234.77602	234.77602			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	7.70970	101.76766		7.69493	101.85722		6.80	0.00	0	9,834.00
R2023	On 05/02/2015		Bond Future	7.76702	103.38253		7.75144	103.47451		6.88	0.00	0	0.00
R2023	On 07/05/2015		Bond Future	7.79861	101.23949		7.78187	101.33590		7.33	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	7.79819	103.19679		7.78079	103.29461		7.25	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	685.25000	0.68525		672.01000	0.67201	685.250	7.64	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	6.78504	105.01443		6.76950	105.05495		2.37	0.00	0	14,059.00
R203	On 06/11/2014	6.84	Call	481.26000	0.48126		507.39000	0.50739	481.260	2.35	0.00	0	45.00
R203	On 06/11/2014	6.98	Call	710.36000	0.71036		741.51000	0.74151	710.360	2.37	0.00	0	14.00
R203	On 05/02/2015		Bond Future	6.83104	106.68079		6.81338	106.72298		2.32	0.00	0	0.00
R203	On 05/02/2015	7.69	Call	2,115.02000	2.11502		2,153.69000	2.15369	2,115.020	2.42	0.00	0	55.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/05/2015	Bond Future			6.81125		104.35251		6.79019	104.39833		2.33	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.43321		98.54298		8.39812	98.83361			0.00	0	4,188.00
R2030	On 05/02/2015	Bond Future			8.49091		96.09977		8.45461	96.39594			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.53678		97.76032		8.49902	98.06431			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			8.71768		100.23467		8.66225	100.76839			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.77533		97.56793		8.71821	98.11101			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.82250		99.25390		8.76347	99.80922			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			7.07404		106.36639		7.05891	106.42063			0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	11.03000		0.01103		10.60000	0.01060	11.030	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.12373		104.01913		7.10715	104.07526			0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.13631		105.81533		7.11749	105.87533			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.08349		103.81936		7.06320	103.88011			0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	247.82000		0.24782		240.95000	0.24095	247.820	3.64	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			8.78095		102.10202		8.72552	102.68344			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			8.83632		99.33971		8.77925	99.93131			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.88179		101.05631		8.82290	101.66094			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.78188		101.37558		8.72137	102.02715			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.83882		102.98414		8.77651	103.64706			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.88058		100.32766		8.81637	101.00480			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			7.32397		102.01552		7.30899	102.07904			20,403,104.00	200	35,102.00
R207	On 05/02/2015	Bond Future			7.37766		99.99313		7.36153	100.05861			0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.40618		101.72016		7.38830	101.78957			0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,269.32000		2.26932		2,316.44000	2.31644	2,269.320	4.75	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future			7.47900		97.12002		7.46930	97.16750		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	13.45000		0.01345		13.44000	0.01344	13.450	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.53343		98.66140		7.52303	98.71060		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.56209		96.96276		7.55056	97.01550		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.55094		98.83816		7.53887	98.89156		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	449.68000		0.44968		443.69000	0.44369	449.680	5.97	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			8.63037		77.65615		8.57497	78.09813		12.75	0.00	0	25,706.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,152.28000		1.15228		1,355.21000	1.35521	1,152.280	12.62	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,131.94000		2.13194		2,419.41000	2.41941	2,131.940	12.75	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,149.96000		3.14996		3,493.64000	3.49364	3,149.960	12.89	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,430.24000		3.43024		3,785.67000	3.78567	3,430.240	12.93	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,719.05000		3.71905		4,085.23000	4.08523	3,719.050	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	251.07000		0.25107		208.86000	0.20886	251.070	13.11	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	98.04000		0.09804		79.96000	0.07996	98.040	13.29	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	71.05000		0.07105		57.61000	0.05761	71.050	13.35	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	13.02000		0.01302		10.27000	0.01027	13.020	13.47	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	10.05000		0.01005		7.90000	0.00790	10.050	13.47	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	7.72000		0.00772		6.04000	0.00604	7.720	13.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.68428		78.88865		8.62728	79.33844		13.18	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.72555		77.10090		8.66677	77.56060		14.09	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.74893		78.59280		8.68868	79.06109		13.92	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,285.69000		1.28569		1,200.77000	1.20077	1,285.690	14.61	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			173.71935		173.71935		173.52424	173.52424			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.49731		176.49731		176.30079	176.30079			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			132.38912		132.38912		132.39664	132.39664			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.90036		132.90036		132.90929	132.90929			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/11/2014		Bond Future	137.40878	137.40878		137.87491	137.87491			0.00	0	14,864.00
R212	On 05/02/2015		Bond Future	137.84359	137.84359		138.31848	138.31848			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014		Bond Future	8.46350	88.56017		8.43355	88.79856		11.09	44,280,085.00	500	28,678.00
R213	On 05/02/2015		Bond Future	8.52193	89.96544		8.49097	90.20848		11.43	0.00	0	0.00
R213	On 07/05/2015		Bond Future	8.56290	87.97091		8.53073	88.22062		12.26	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	8.71063	78.59272		8.65523	79.05692		13.40	0.00	0	6,058.00
R214	On 06/11/2014	9.20	Call	4,348.68000	4.34868		4,745.21000	4.74521	4,348.680	13.79	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	49.44000	0.04944		40.07000	0.04007	49.440	14.27	0.00	0	2,500.00
R214	On 05/02/2015		Bond Future	8.76562	79.83981		8.70862	80.31215		13.84	0.00	0	0.00
R214	On 07/05/2015		Bond Future	8.80553	77.92402		8.74681	78.40669		14.91	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	20,576.42000	20,576.42000		20,535.96000	20,535.96000			0.00	0	0.00
RAIN	On 12/12/2014		Foreign Exchange Future	20,852.91000	20,852.91000		20,813.41000	20,813.41000			0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	4.96030	4.96030		4.94610	4.94610		3.65	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.93930	4.93930		4.92470	4.92470		7.33	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	4.91820	4.91820		4.90450	4.90450		8.40	0.00	0	0.00

Total for Derivatives : **1,607,638,754.10** **90,813** **3 778 412.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.22323			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.95000	105.03171		6.95000	105.01221			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	101.48862			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.20500	108.29156		8.20500	108.26790			0.00	0	5,000,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	101.09588			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.89500	106.74285		8.89500	106.71747			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	100.32422			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	100.41253			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.07000	99.84727		9.07000	99.82320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.07000	104.21240		7.07000	104.19273			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.72009			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.32500	108.16944		8.32500	108.14548			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.39000	135.09483		1.39000	139.12967			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	127.83050		2.31000	272.56410			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90679			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49128			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.84401			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.83761			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.83321			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.21910			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11807			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.14766			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000	128.48581		3.01000	128.46363			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.14000	119.77271		4.14000	119.74835			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.89000	104.26044		4.89000	104.23724			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.92045		100.00000	65.76076			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	172.22485		2.05000	172.19953			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.14402		2.76000	162.11708			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08000	174.19677		2.08000	174.17100			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76000	186.42565		1.76000	186.39970			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.72125	77.73521		7.72125	77.71937			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.72125	77.73521		7.72125	77.71937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.62362		0.00		0	0.00	
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	101.20245		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.08352		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	7.05500	102.35700	7.05500	102.33760		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	101.40172		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.24000	105.83346	7.24000	105.81301		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12592		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	94.52731	2.63000	106.89959		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.45500	102.82042	2.45500	159.74672		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.36000	117.67131	2.36000	212.45416		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.26000	91.47634		9.26000	91.45347			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	103.00533			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	101.54000			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	108.48088		9.63000	108.45301			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	9.35500	110.55059		9.35500	110.52298			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.60000	93.87493		8.60000	93.85334			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	9.45000	109.82922		9.45000	109.80151			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	99.95928			0.00	0	0.00
ABN92		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.83751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	7.87500	105.87531		7.87500	105.85309			787,500,000.00	100,000	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.60500	108.03422		8.60500	108.00936			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.90000	103.82663		6.90000	103.80749			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.53500	100.74922		8.53500	100.72622			853,500,000.00	100,000	610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.57500	94.51671		9.57500	94.49269			0.00	0	3,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.72500	102.14111		7.72500	102.12008			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	218.22562		2.12000	276.45067			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.33000	126.57981		1.33000	129.38654			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02000	129.37236		2.02000	131.95180			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00452		100.00000	0.00451			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	67.12932		100.00000	66.96670			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.40000	101.77975		11.40000	101.74909			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.54031			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.29266		100.00000	4.28226			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55374			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.74380			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.58623		100.00000	25.52424			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.52687			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.08679		11.00000	65.06818			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.58623		100.00000	25.52424			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	101.85441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.03806			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.77253			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82786			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.85220			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86851			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86851			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87378			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.96960			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87378			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86325			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.28597			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.93795			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.58217			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79469			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.84978			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.87187			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.82762			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.72829			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.05500	103.51431		9.05500	106.12969			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.94560			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.61778			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	85.11618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.50264		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.58699		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.77245		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.71713		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.70385		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.77719		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14868		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.77530		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.44955		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40184		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.23498		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56661		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.15887		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.77911		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.96834		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.56682		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52916		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.60226		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.73947		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.66198		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57347		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.59783		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	99.72926	10.23000	104.80199		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62202		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58454			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.64083			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.14500	104.65807		9.14500	104.63251			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73276			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.32681		1.75000	115.37614			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.85169			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59987			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70308			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.75825			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.64791			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.74722			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32816			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89043			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.52685			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.62805			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.87911			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.74722			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.69396			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.78786			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.81662			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.12779			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.40738			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.82334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.82334			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93471			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71412			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93196			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.07636			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93471			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.18438			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.86098			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.84649			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.07052			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.91631			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.60377			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58832			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.37853			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.63026			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.35529			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.70308			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.60598			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.60377			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.75256			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58659			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.87813			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.85134			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.84034			0.00	100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		14.19180	100.00000	14.15742				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.36932				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.40718				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.43236				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.06795				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.17591				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.31971				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.03144				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.66000		100.97653	7.66000	100.95579				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.33214				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.55214				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.12500		101.57676	8.12500	101.55477				0.00	0	287,600,000.00
AIR02	On 30/04/2023	Spot Bond	9.05000		119.74893	9.05000	119.71998				0.00	0	1,500,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		96.56121	100.00000	96.31426				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.17500		105.17388	7.17500	105.15340				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		90.97891	100.00000	90.75809				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.00000		104.18607	9.00000	104.16115				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.70084	100.00000	15.66609				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.79000		104.46420	9.79000	104.43707				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500		164.58141	2.70500	164.55429				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.09185				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.01827				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.01761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.06682		0.00		0	0.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.62263		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.32918		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.49579		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	101.64791		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.15136		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.11500		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.23000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.42393		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.61000	128.96725	2.61000	293.33563		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	95.70319		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	99.36851		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.61916		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.94471		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.49337		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.47129			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45087			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.61500	108.31353		8.61500	108.28857			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38842			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.87391			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20955			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64554			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.31747			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.17500	104.30461		9.17500	104.27905			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.48000	109.31753		7.48000	109.29560			0.00	0	2,834,000,000.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	38.09134		100.00000	37.92383			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.57962			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43870			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.49500	103.89565		7.49500	103.87441			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.47500	108.23897		8.47500	108.21442			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.98614	104.65509		10.98614	103.65150			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.06899	102.64318		11.06899	102.44378			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.09131	102.58587		11.09131	102.41377			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.04441			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.11327	102.45829		11.11327	102.35995			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.68418	102.54075		11.68418	102.54273			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.09279			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.09279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.09285			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.23614	101.82117		11.23614	101.95477			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.18981	103.59437		11.18981	102.46545			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06899	102.64318		11.06899	102.44378			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.05519	102.91882		11.05519	102.65936			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.20363	97.52298		10.20363	102.19134			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.98642			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.96897			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.96897			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.86322			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05750	100.84618		11.05750	101.30286			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.25000	101.81225		11.25000	101.75226			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91129			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.17500	71.41641		11.17500	99.53479			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.80275			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.78049		9.28000	101.78574			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.94013			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.01500	70.16613		11.01500	99.34258			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.88245			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.93052			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.93052			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.79715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.85937			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.94744			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.53117			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.94744			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.86321			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.88009			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.94753			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.40605			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.98614	105.18223		13.98614	104.21692			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13584	103.38259		15.13584	103.40395			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.99811	103.26458		13.99811	103.03804			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.55422			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.55422			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.55422			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.64996			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.21867			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	20.21013		100.00000	20.17179			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.25624		100.00000	22.20233			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.25569		100.00000	20.20661			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.50351		100.00000	12.47322			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.11734		100.00000	15.08072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.09891		100.00000	13.06719			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92659			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.93848			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10839			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.17814			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.51391		100.00000	8.49329			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.51391		100.00000	8.49329			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		66.66670		100.00000	66.66670			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	0	40,000,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.26202		2.02000	178.65046			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.97000		97.09941		7.97000	154.69717			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.97000		98.39816		7.97000	155.00681			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.35500		101.31423		8.35500	101.29158			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.02057			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.63856			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.61500		101.70899		7.61500	101.68834			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.03184			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99963			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.08788			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15572			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.73295	100.00000	23.67546				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.77896				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.81784				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.83450				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84005				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90664				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99534				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.86112	100.00000	14.82511				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.86112	100.00000	14.82511				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.60022				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.72666				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.76114				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02500		101.61578	8.02500	105.98842				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.86458				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.04835				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.60799	100.00000	10.58229				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.60799	100.00000	10.58229				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.03392				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.36720				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.31500		67.99973	8.31500	103.80043				0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.35579				0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	96.11629				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.33568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.38931			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.32981			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34654			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37690			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.50260			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.71407			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.19531		100.00000	65.03737			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.06484			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09606			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.87996		100.00000	20.82937			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83188			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.44354			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.31500	105.38067		7.31500	105.35978			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.12500	114.48026		9.12500	114.45250			0.00	0	273,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.45752			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.97500	105.93368		8.97500	105.90841			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.21500	97.36037		12.21500	97.32849			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.09067			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.17500	102.50293		11.17500	102.47265			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.55487			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.01500	103.92026		9.01500	103.89535			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.90690			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.61500	98.48117		11.61500	98.45096			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.83428			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67535			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.92500		96.85585		9.92500	96.83037			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.80000		118.74437		9.80000	118.71333			0.00	0	131,600,000.00
CCT02	On 12/06/2024	Spot Bond	9.65000		115.06378		9.65000	115.03415			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.98000		114.48759		8.98000	114.46027			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02924			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.37500		106.35529		11.37500	106.32332			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63934			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.89406			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.20065			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31843			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.11159			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.18800			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65766			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.72509			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.80258			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72458			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71711			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75660			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.60743			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.77256			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.58591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.92109	10.11000	101.89377				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.28365				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.31200	2.76000	119.29221				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.38745	3.14000	119.13403				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.22358	8.25000	100.20119				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.38479	3.10000	118.71985				0.00	0	2,800,000,000.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.39179	2.40000	118.72876				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.51139				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.14060				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.08976				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.42500		103.56396	8.42500	103.54061				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.27598				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.25502				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04064				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.05455				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47500		103.68448	8.47500	103.66097				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.47500		103.68448	8.47500	103.66097				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.52500		102.49379	8.52500	102.47041				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.81682				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.00712				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.19407				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.19407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.53184			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.84241			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30799			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.32689			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.42303		9.35000	100.39809			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.42303		9.35000	100.39809			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30740			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30821			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.09224			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.71714			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.81773			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.82303			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.71714			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.71714			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.79614			0.00	70,000,000	70,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.59162			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.15531			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.70680			0.00	552,800,000	552,800,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.70680			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.70680			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.05077			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.94500	106.98261		8.94500	106.95718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.80548				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07137				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.09066				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07990				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.13846				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.37527				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.36799				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33198				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.55295				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12009				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.84060				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.66870				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62584				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.02217				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.69219				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04062				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79718				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.37162				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67701				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.77672				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55259				0.00	500,000,000	500,000,000.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.94296				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67707				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67707				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67077			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
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.32384			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	100.60624			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.54000	97.66566		10.54000	97.63840			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.06000	94.33038		11.06000	99.31911			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59372			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.96117			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.59243			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99324			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.92314			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.12269		8.80500	103.13902			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71412			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00333			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	101.79576			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.82885			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.95676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.86114				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.61323				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.61323				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.51894				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.03818				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59372				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	100.92610				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.28072				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60336				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.59665				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	102.12644				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.61761				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.89502				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91688				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.60683				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55519				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.87141				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.23567				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.59554				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	6,000,000,000	6,000,000,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.87071				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.55520			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		98.10228		10.55000	104.83474			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.72000		103.20190		9.72000	109.92204			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	103.61515			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.85356			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.86000		103.99511		11.86000	112.24451			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.88969			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.89000		105.66647		11.89000	105.50078			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.32000		105.44341		10.32000	105.29935			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.88969			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.95676			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.08903			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.91927			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.23059			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.71412			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.66500			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.22500		102.83982		9.22500	107.60314			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.05810			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.90163			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		99.44280		10.55000	104.95197			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		99.32456		11.00000	99.26013			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.97252			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.19252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98537			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.65000	101.26327		11.65000	106.71007			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.28300			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.92864			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.99585			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.80933			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.16854		7.01000	39.78024			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	163.18755			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	8.35500	101.31423		8.35500	140.02387			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.97000	35.16205		7.97000	154.69717			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.97000	35.58565		7.97000	155.00681			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.22687			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.16041			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33554			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33554			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.83892			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71501			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73940			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74722			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.99324			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58390			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.66999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.65895			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.11547			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.33404			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.26793			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57500		105.87319		8.57500	108.86587			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.42500		104.17242		8.42500	104.14893			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.83500		116.87831		9.83500	116.84765			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.20000		105.75928		8.20000	105.73606			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.42500		111.50240		9.42500	111.47449			0.00	0	600,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.50000		106.81811		9.50000	106.79102			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.85000		99.75555		9.85000	99.72935			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.70000		100.90802		10.70000	100.87929			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.70000		93.65631		10.70000	93.62964			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31364			0.00	1,296,000,000	648,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25281			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.16316			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19576			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.71780			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.29599			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.74500		103.98718		10.74500	103.46049			0.00	0	700,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.16460		100.00000	11.94550			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.65767		100.00000	4.85276			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		10.81830		100.00000	11.87002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.84369			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.75000	100.69166		7.75000	100.67085			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31358			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25463			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.10215			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	85.03308		100.00000	84.84200			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.77377			0.00	100,000,000	50,000,000.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.06124			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.66903			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.80228			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.27632			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.67251			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.32014			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50174			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.99960			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.42500	105.12327		8.42500	105.09957			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.20500	116.22014		7.20500	116.19768			0.00	0	672,200,000.00
DV22	On 07/02/2020	Spot Bond	8.13000	106.54327		8.13000	106.52020			69,726,132,000.00	8,576,400	1,611,200,000.00
DV23	On 27/02/2023	Spot Bond	8.69000	108.10877		8.69000	108.08378			56,316,414,000.00	6,480,600	1,840,000,000.00
DV24	On 18/02/2024	Spot Bond	8.70000	106.87957		8.70000	106.85484			0.00	0	139,200,000.00
DV29	On 18/02/2029	Spot Bond	9.34000	106.57755		9.34000	106.55112			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33597			0.00	100,000,000	50,000,000.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22836			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.52828			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83996			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.72500	128.37014		7.72500	128.34371			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.49646			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	102.83680		0.20000	135.07229			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.90500	124.92474		1.91500	124.76340			762,000,000,000.00	400,000,000	8,391,500,000.00
EL29	On 19/11/2029	Spot Bond	1.91500	112.23865		1.91500	112.22259			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000	110.46783		2.04000	110.45165			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	102.58049		2.10000	102.56526			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.32500	106.73557		9.32500	106.70913			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.17500	107.41397		9.17500	107.38779			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.75000	105.34683		9.75000	105.31957			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.03000	96.44744		10.03000	98.93613			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.11500	108.42290		10.11500	106.77856			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48867			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.24381			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94788			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35297			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37629			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	94.35022		100.00000	94.11493			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.21677		100.00000	66.01003			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	87.67427		100.00000	87.47086			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	75.19350		100.00000	75.04918			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.74263		3.00000	131.71983			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.26000	103.69831		11.26000	103.66744			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.89527			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00183			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.63795			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.59500	100.83625		9.59500	100.81044			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.41745			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.25653			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50773			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	100.46892			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	100.49855			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89762			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.42162			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.43922			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.41810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.43277			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42751			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42157			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.87000		101.04269		6.87000	101.02394			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.49500		109.06075		7.49500	109.03883			210,102,088,500.00	28,032,300	10,628,032,300.00
ES23	On 25/01/2023	Spot Bond	8.25000		111.68978		8.25000	111.66525			127,644,825,000.00	15,472,100	24,765,622,300.00
ES26	On 02/04/2026	Spot Bond	8.62000		97.87893		8.62000	97.85637			152,206,788,000.00	17,657,400	9,217,657,400.00
ES33	On 15/09/2033	Spot Bond	9.40000		83.21232		9.34500	83.61381			7,575,367,880,000.00	805,890,200	37,305,700,000.00
ES42	On 25/04/2042	Spot Bond	9.43500		94.05318		9.43500	94.02949			0.00	0	23,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.46194			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.45206			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31498			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05867			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.52081			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.10631			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.34581			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21067			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.27947		100.00000	11.25215			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.97731		100.00000	10.95072			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.55978			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.62617			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.75865			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.89073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	6.50000	99.91104		6.50000	99.89326			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.01500	100.06268		9.01500	100.03857			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.98281			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98274			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.98370			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.40298			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15379			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.15642			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.92500	103.21522		9.92500	103.03674			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.81500	106.59193		10.81500	106.56127			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50469			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	130.22060		2.12000	131.07471			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.36284		2.15000	275.83259			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.34000	103.32104		2.34000	109.81250			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43500	103.05234		2.43500	160.10713			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000	119.54970		2.25000	215.84620			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.51000	105.56295		7.51000	105.54180			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84100	62.52033		7.84100	61.86500			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46300	40.00945		9.46300	39.10033			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.71770		9.70000	37.79224			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	67.84387		100.00000	67.71800			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	74.47855		100.00000	74.33724			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.16447			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77261			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95409			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.42127		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93471			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	101.83987			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10302			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	101.90163			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844		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	102.02731			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	102.51852			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.44148			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.58447		100.09221	16.54426			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71854			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.59156			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.05119			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.30348			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.12506			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90973			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	101.93190			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.75706			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.80238			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.38643			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.76929			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.34174		13.22500	59.32076			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66337			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.66557			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.48075			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.74502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.58500	94.64850		3.58500	97.90342			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.82444			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.82444			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42733			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59372			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.85828			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.71412			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.67219			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.84451			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.97219			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.58910			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.83547			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.02700			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.27632			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.78472			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.27411			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.65233			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.80238			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.80238			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60027			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37274			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.45181			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18786			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.90825			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17289			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56974			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14959			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15291			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.13202			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02198			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.13202			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01757			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.73955			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.56350		8.75000	100.80292			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.54100			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.49006		100.00000	11.44083			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.48280		100.00000	10.43788			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.79933			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.91634			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.90531			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.97813			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94147			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.36000	116.98507		3.36000	120.73157			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.94071			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96062			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34000	108.03788		3.34000	120.89084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.67000	99.95427		1.67000	127.70194			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36000	105.39220		3.36000	120.73157			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.65000	101.88479		2.65000	125.50444			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.72000	104.42517		2.72000	132.57727			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06022			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.68400			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.92747			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.83544			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.25488			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.17083			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.85311			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.85091			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.58868			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89251			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.07129		100.00000	11.04447			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.43949		100.00000	21.38698			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	63.45443		100.00000	63.25632			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.57867		100.00000	18.39527			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.79000	148.03907		4.79000	148.00652			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51495			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.37229			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.55818			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.01042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.49039			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.56283			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.52206			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		82.79988		2.06800	101.60897			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		100.47125		2.47000	131.69183			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.96277			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.37384		10.38000	101.34562			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.37384		10.38000	101.34562		25,950,000,000,000.00	2,500,000,000	3,000,000,000.00	
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69709			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.95850			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		97.90587		2.61000	106.27747			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000		205.91085		2.56000	206.45267			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		106.86509		2.58000	106.84788			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.11014			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000		205.03070		2.59000	205.57047			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.06173			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		108.81522		2.44000	108.79811			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		105.16478		2.67000	105.14761			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26306			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.98100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58736			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		103.16323		2.77500	103.20505			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	3.45000		100.13772		3.45000	100.11017			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
FRS36	On 07/12/2023	Spot Bond	2.66000		124.55410		2.66000	265.57553			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.26642		2.16000	275.62692			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		122.54649		2.88000	261.29334			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49000		102.04971		2.49000	127.88655			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.88379			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02000		131.97106		2.02000	127.91715			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.08595			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31758			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.74632			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		106.19347		2.45000	106.17675			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.85602		104.97509	16.81291			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.41809		101.07593	22.36325			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.78483		100.44759	15.74644			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.00616		100.76967	23.94761			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	2.08000		116.94155		2.08000	116.92426			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		97.46365		2.30000	110.22122			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.55203			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000		97.19252		2.33000	109.91452			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.28029			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.35614		2.36000	344.05673			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.65318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.27646			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.29122			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.65000		100.94441		6.65000	100.92647			0.00	0	613,200,000.00
FRX16	On 15/09/2016	Spot Bond	7.53500		100.74730		7.53500	104.72223			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81500		101.69487		7.81500	105.91838			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.98500		111.98220		7.98500	111.95825			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.50500		104.90362		8.50500	104.87988			10,206,000,000.00	1,200,000	820,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.70500		104.07185		8.70500	104.04763			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.28000		91.36734		9.28000	91.34445			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.40000		111.43090		9.40000	111.40294			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.71000		101.31994		9.71000	102.69353			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.07000		95.96967		10.07000	95.94405			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.07500		83.66447		10.07500	83.64201			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	101.44047			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.49586			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.51800			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.57332			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.66187			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.72827			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	102.01594			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	100.36130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.37740			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.38121			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.39196			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.40813			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.42159			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.48075			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.43327			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.66967			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	8.82500	105.42080		8.82500	105.39593			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	100.61180			0.00	0	0.00
GRB96		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.18649			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	100.85836			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.87692			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91278			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.95723			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.01893			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01944			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32035			0.00	132,500,000	192,500,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.09293			0.00	1,058,000,000	529,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09282			0.00	30,000,000	30,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.18273			0.00	600,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96118			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.40473			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.52459			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	100.27724			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33240			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.59910			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.12709			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.40916			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88282			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.71328			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73371			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.56371			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02753			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.33770	102.07768		7.33770	96.62215			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07508			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.33810		101.74329		8.33810	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13619			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.78845		101.80647		8.78845	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	101.21084			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10562			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.23765			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28317			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.69676			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.85500		102.85599		8.85500	102.83178			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.87500		109.77108		7.87500	109.74804			24,749,550,000,000.00	3,142,800,000	30,806,800,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		131.40771		1.94000	280.19434			0.00	0	19,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		134.12457		1.96000	285.98720			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.26500		100.87734		9.26500	100.85252			21,683,806,000,000.00	2,340,400,000	8,097,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.21500		101.33457		9.21500	101.30977			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		61.56389		100.00000	61.41475			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.98279		100.00000	15.94407			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		94.44360		100.00000	94.20450			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.87156		100.00000	42.76770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.88368	100.00000	21.83066				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.12312	100.00000	14.08891				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.33396	100.00000	65.17569				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67500		116.84981	1.69000	116.67004			104,482,029,760,000.00	62,377,331,200	87,214,279,100.00	
I2038	On 31/01/2038	Spot Bond	1.85000		121.94758	1.85000	121.93034			154,864,120,675,000.00	83,710,335,500	97,811,589,400.00	
I2046	On 31/03/2046	Spot Bond	1.87000		123.74422	1.87000	123.72663			598,147,363,000.00	319,864,900	48,746,442,300.00	
I2050	On 31/12/2050	Spot Bond	1.88000		131.92835	1.88000	131.90959			587,641,940,000.00	312,575,500	26,107,671,300.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.40000		101.38233	7.40000	101.36231			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.52710			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.35692			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.02500		101.95097	8.02500	101.92917			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.72500		106.72204	7.72500	106.70006			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.84500		101.25858	7.84500	101.23742			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.66927			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.70825			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.49000		101.39634	1.49000	128.90818			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.09000		104.80206	2.09000	131.33714			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.59139			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.52152			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	7.84500		106.65690	7.84500	106.63447			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.29374			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.39510			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.76486			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond	8.44500	100.17948		8.44500	100.15684			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.49500	95.84584		8.49500	95.82418			5,097,000,000.00	600,000	600,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13335			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.92500	101.41953		7.92500	101.39799			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.96500	101.57865		8.96500	101.53143			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73729			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.75902			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.76500	99.90708		7.76500	99.88640			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.22500	100.51326		8.22500	100.49125			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.84020			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.50492			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.49500	102.87215		7.49500	102.85159			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.18500	104.33904		8.18500	104.31630			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.35000	106.24770		9.35000	106.22132			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.33812			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.87344			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78757			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.80474			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.82178			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00522		100.00000	0.00520			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.00319			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.94554			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.57500	102.09696		8.57500	102.07354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.55173		5.00000	100.53824			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.96202		5.00000	101.94826			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.95696		4.00000	99.94621			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.77079		100.00000	32.62149			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.58591		100.00000	32.43745			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.58591		100.00000	32.43745			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.23410		9.20000	110.20702			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55265			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55265			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50778			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.22297		100.00000	7.20528			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.45882			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.77500	99.94319		8.77500	99.91987			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98190			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34236			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.45443		100.00000	63.25632			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	81.20001		100.00000	81.20000		400,000,000,000,000.00	4,000,000,000	2,000,000,000.00	
IN441U	On 07/10/2014	Spot Bond	100.00000	94.51475		100.00000	94.27425			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	96.87500		100.00000	96.12404			0.00	0	0.00

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	93.25834		100.00000	92.57261			0.00	0	0.00
IN445U		On 04/11/2014	Spot Bond	100.00000	84.73111		100.00000	84.12589			0.00	0	0.00
IN446U		On 11/11/2014	Spot Bond	100.00000	99.32886		100.00000	98.66667		40,000,000,000,000.00		400,000,000	200,000,000.00
IN448U		On 25/11/2014	Spot Bond	100.00000	90.29066		100.00000	89.62676			0.00	0	0.00
IN470U		On 21/10/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.20000	96.99321		6.20000	99.91514			0.00	0	0.00
INA438		On 16/09/2014	Spot Bond	6.20000	99.89819		6.20000	99.79658			0.00	0	0.00
INA440		On 30/09/2014	Spot Bond	6.20000	99.66142		6.20000	99.56030			0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.30000	99.53613		6.30000	99.43364			0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.30000	99.41657		6.30000	99.31432			0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.30000	99.29730		6.30000	99.19530			0.00	0	0.00
INA445		On 04/11/2014	Spot Bond	6.40000	99.04483		6.40000	98.94173			0.00	0	0.00
INA446		On 11/11/2014	Spot Bond	6.40000	98.92457		6.40000	98.82172			0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	6.40000	98.68492		6.40000	98.58257			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.75439			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.98614	103.88408		10.98614	103.18343			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.98614	102.17341		10.98614	102.14850			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.79377			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.97268			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.75793			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.83580		6.50000	102.81783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87958			0.00	0	0.00
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	99.87714			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.02846			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.73725			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.97084			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38294			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.37190			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.61352			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49834			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39124			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.38678			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.85699			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95519			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.88055			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.34655			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.93219			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.86321			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.20995			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.39507			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.98003			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.77077			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13006			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14556			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.53500	104.19728		8.53500	104.17349			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37505			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.40946			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.43243			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93635			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.12500	104.05968		9.12500	104.03446			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.76007			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.32500	108.25083		8.32500	108.22684			832,500,000.00	100,000	620,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.26626			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.24407			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.71483			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35302			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.82616			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.58000	103.73287		8.58000	103.70907			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.59109			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.02267			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.18000	97.49284		3.18000	124.46711			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.61500	140.40320		3.61500	140.37663			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.56059			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.34556			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.25127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.93356		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.66886		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.69000	96.14638	3.69000	96.96743		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.69000	96.06622	3.69000	103.08652		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	99.95336		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.63361		0.00		0	0.00	
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.98190		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	10.06500	115.88513	10.06500	115.85421		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.22059		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.71500	138.86643	3.71500	138.83978		0.00		0	0.00	
IV440U	On 02/10/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216		0.00		0	0.00	
IV442U	On 16/10/2014	Spot Bond	100.00000	96.82134	100.00000	96.08225		0.00		0	0.00	
IV443U	On 23/10/2014	Spot Bond	100.00000	91.87427	100.00000	91.20852		0.00		0	0.00	
IV444U	On 30/10/2014	Spot Bond	100.00000	87.42969	100.00000	86.82673		0.00		0	0.00	
IV445U	On 06/11/2014	Spot Bond	100.00000	83.47254	100.00000	82.90469		0.00		0	0.00	
IV446U	On 13/11/2014	Spot Bond	100.00000	98.01325	100.00000	97.36842		0.00		0	0.00	
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.94127		0.00		0	0.00	
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.36574		0.00		0	0.00	
IVA437	On 11/09/2014	Spot Bond	6.20000	99.98302	6.20000	99.88124		0.00		0	0.00	
IVA441	On 09/10/2014	Spot Bond	6.30000	99.50195	6.30000	99.39952		0.00		0	0.00	
IVA442	On 16/10/2014	Spot Bond	6.30000	99.38247	6.30000	99.28029		0.00		0	0.00	
IVA449	On 04/12/2014	Spot Bond	6.40000	98.53148	6.40000	98.42944		0.00		0	0.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.60140		0.00		0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.46433		0.00		0	0.00	

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	101.21173			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26228			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.37588			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.39701			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.15993			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13015			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13791			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.15342			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.08359			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02073			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84463			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.66173			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.49628			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.26258			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.25993			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.39943			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.08858			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91810			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.75349			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53843			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.43497			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.47370			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.47370			0.00	0	0.00

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	8.78500	109.44726		8.78500	103.32778			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	18.69884		100.00000	18.62852			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.63122		100.00000	11.58007			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.98538			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.99500	108.87135		8.99500	102.96542			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.86155			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.51796			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.68492		100.00000	86.48426			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.85467			0.00	0	700,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	91.17671		100.00000	90.95488			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12336			0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.39674		100.00000	34.31342			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.58026			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.47978		100.00000	83.29218			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.62279		100.00000	89.40837			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	77.16936		100.00000	77.01716			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.44941		100.00000	88.24081			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.28584		100.00000	65.12769			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87886			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87421			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02195			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00026		100.00000	75.00026			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.17484			0.00	0	0.00

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	100.96448			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.35000		145.47344		8.35000	145.44110			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.78676			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.57419			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.24571			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19844			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80559			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.42500		98.65220		8.42500	98.63009			12,637,500,000.00	1,500,000	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.57500		74.14514		8.57500	100.48882			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.06500		101.11064		9.06500	101.08628			2,719,500,000.00	300,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.82687			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.15000		103.20286		10.15000	103.17495			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.81100			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.38366			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40924			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.43980			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02990			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.47908			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.25838			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.65194			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00

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	100.14241			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.14343			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	99.45946		100.00000	99.19137			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.43676			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.22231			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19479			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.79847			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.31458			0.00	50,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.57876			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98352			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24186			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49633			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.52481			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94815			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.96579			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.56886			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.59974			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.61408			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	75.00001		100.00000	75.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	86.67082		100.00000	86.47065			0.00	0	0.00

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		25.46241	100.00000	25.40073				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		62.16408	100.00000	62.01349				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.36500		106.12884	8.36500	106.10509				2,509,500,000.00	300,000	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.25500		106.03161	8.25500	106.00818				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.87392				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.88278				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.05248				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.91998				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.94100				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	103.04602				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.18964				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.24812				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.66000		105.44687	7.66000	105.42522				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.43500		104.89747	8.43500	104.87392				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.25000		105.77329	9.25000	105.74731				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.28000		102.92496	6.28000	102.90754				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.50691				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.56226				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.26500		106.20415	9.26500	106.17772				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.40000		100.94212	7.40000	100.92219				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.22887				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.58500		102.90184	8.58500	102.87821				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	99.84385				0.00	0	0.00

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	9.12500	106.42869		9.12500	104.33103			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.42177		100.00000	16.73657			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.60187			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.28500	102.82191		8.28500	102.79910			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.50000	102.96872		7.50000	102.94812			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.22500	106.34028		8.22500	106.31699			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.49518		100.89771	6.47932			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.58114		100.61875	6.56510			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	100.51442			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.51777			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.56012			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.60925			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.63025		100.00000	0.62872			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.63025		100.00000	0.62872			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.71500	99.91321		8.71500	99.89005			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.45500	99.93432		7.45500	99.91444			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.78500	103.15768		8.78500	103.13359			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88199			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.57500	108.41561		8.57500	108.39087			0.00	0	0.00

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	100.42242			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.05000		108.90183		9.05000	108.87564			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.60075			0.00	0	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.77500		104.50896		8.77500	104.38575			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.47978			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.66128			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09558			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.37344			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46025			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37327			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.44581			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.10000		103.17676		7.10000	108.42620		42,600,000,000,000.00	6,000,000,000	3,680,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.15433			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.26500		112.61529		8.26500	112.59009		4,959,000,000.00	600,000	460,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.52500		36.28101		10.52500	36.27107			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.30000		105.18142		7.30000	105.16082			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.33734			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.09523			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.72500		106.66858		7.72500	106.64661			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50565			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	100.87096			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.46442			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35780			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18131			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.16857			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.73994			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13889			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	100.94013			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.86167			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.03842			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.51220			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.53547			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63419			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54564			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.08581			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49138			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.47792			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47682			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.76005			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.71412			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.69500	104.01812		9.69500	110.80590			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.70308			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.73000	102.78043		9.73000	109.61002			0.00	0	0.00

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	101.71412				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.53312				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.53557				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.43587				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.56167				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.44000	101.81394	8.44000	101.79108				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.07735				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	102.03914				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.64500	106.42363	9.64500	109.49183				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	104.81978				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08650				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.67500	115.51500	11.67500	115.47938				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.24436				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51390				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	167.72263	2.17000	167.69741				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.31500	105.93240	8.31500	105.90895				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98299				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.56948				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.94500	107.12957	8.94500	107.10382				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.36065				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.52022				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.34123				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.35341				0.00	0	0.00

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	100.34613			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.14500		107.10453		9.14500	108.68793			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35347			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36070			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.35585			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.34500		107.07976		9.34500	107.05289			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37049			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36555			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.36799			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.45743			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.42799			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.37526			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.12500		117.87937		8.12500	117.85372			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.72500		124.63978		8.72500	124.61086		34,900,000,000,000.00	4,000,000,000	3,815,500,000.00	
NRA023	On 31/05/2023	Spot Bond	2.06500		173.21216		2.06500	173.18662			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.29000		126.48330		9.29000	126.45193			0.00	0	4,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.84385			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.78077			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41841			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61352			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.03451			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.26588			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.28351			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.35116			0.00	0	0.00

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		16.12657	100.00000	16.08750				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.93665	100.00000	41.83506				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000		105.18620	7.15000	105.16601				0.00	0	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.16424	100.00000	23.10812				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		65.00257	100.00000	64.84511				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.56595				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.87342				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.14929				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.01778				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.60967				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.57413				0.00	410,000,000	1,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.77572				0.00	2,000,000,000	2,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.38485				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.22500		104.89408	9.22500	104.75825				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.80792				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.83124				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.84173				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.86503				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.96517				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.98844				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86221				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.95000		99.91856	5.95000	99.90229			1,740,008,083,135,000.00	92,438,333,300	78,491,340,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.13500	99.91603	6.13500	99.89925			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	7.77000	42.32639	7.77000	42.31758			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	6.50000	106.58029	6.50500	106.55668			0.00		0	10,000,000,000.00	
R158	On 15/09/2015	Spot Bond	6.40000	106.68183	6.40000	106.66356			4,096,885,332,480,000.00		40,138,333,200	83,005,003,200.00	
R158P	On 15/09/2015	Spot Bond	6.42500	93.79123	6.42500	93.77512			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.52500	112.78398	6.52500	112.76430			3,979,074,767,242,500.00		09,819,887,700	07,818,224,400.00	
R159P	On 15/09/2016	Spot Bond	6.35500	88.16391	6.35500	88.14892			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	7.98000	121.79568	7.95000	122.03278			1,837,776,964,454,000.00		83,430,697,300	80,137,327,500.00	
R187P	On 21/12/2026	Spot Bond	7.69000	39.59250	7.69000	39.58433			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.61000	37.09242	7.61000	37.08486			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.67000	285.96377	1.66000	286.13958			3,277,755,259,000.00		1,962,727,700	23,397,158,700.00	
R201	On 21/12/2014	Spot Bond	5.78000	102.71590	5.76500	102.70417			10,779,709,248,000.00		1,865,001,600	73,800,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80000	230.46247	1.76000	231.78362			25,270,219,800,000.00		14,039,011,000	52,731,907,300.00	
R2023	On 28/02/2023	Spot Bond	7.66500	100.73291	7.65000	100.80460			2,167,508,805,777,000.00		82,780,013,800	19,999,331,100.00	
R203	On 15/09/2017	Spot Bond	6.74000	103.94663	6.72500	103.96925			3,028,523,473,980,000.00		49,335,827,000	04,150,071,700.00	
R2030	On 31/01/2030	Spot Bond	8.35500	97.83396	8.35500	97.81220			1,774,076,669,349,000.00		12,337,123,800	50,922,607,800.00	
R2032	On 31/03/2032	Spot Bond	8.52500	100.87208	8.52500	101.16189			1,754,871,250,000,000.00		05,850,000,000	73,687,500,000.00	
R2037	On 31/01/2037	Spot Bond	8.62000	99.74985	8.62000	99.72698			129,825,838,102,000.00		15,061,002,100	81,385,502,100.00	
R204	On 21/12/2018	Spot Bond	7.03000	105.28484	7.01500	105.32083			2,325,364,034,459,000.00		30,777,245,300	16,958,185,400.00	
R2044	On 31/01/2044	Spot Bond	8.68500	101.64572	8.68500	101.62223			117,356,062,500,000.00		13,512,500,000	24,112,500,000.00	
R2048	On 28/02/2048	Spot Bond	8.68000	100.99642	8.68000	100.97271			2,325,487,921,400,000.00		67,913,355,000	88,156,904,500.00	
R207	On 15/01/2020	Spot Bond	7.28000	100.97824	7.26500	101.02410			2,567,865,827,072,000.00		52,728,822,400	51,805,997,400.00	
R208	On 31/03/2021	Spot Bond	7.43500	99.49647	7.42500	99.52672			4,294,348,335,252,000.00		77,585,519,200	19,194,643,400.00	
R209	On 31/03/2036	Spot Bond	8.59000	79.98132	8.53500	80.40529			4,600,810,422,743,000.00		35,600,747,700	90,169,959,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.70500	173.95552	1.71500	173.73306					5,949,680,874,500.00	3,489,548,900	24,501,241,400.00
R211	On 31/01/2017	Spot Bond	0.79000	131.03197	0.79000	131.01719					2,554,020,862,000.00	3,232,937,800	80,195,260,300.00
R212	On 31/01/2022	Spot Bond	1.57000	136.00022	1.52000	136.43838					95,363,053,802,000.00	60,740,798,600	87,996,690,000.00
R213	On 28/02/2031	Spot Bond	8.42000	87.65968	8.39000	87.88084					1,914,321,712,292,000.00	27,354,122,600	82,834,459,800.00
R214	On 28/02/2041	Spot Bond	8.61500	78.25815	8.61500	78.23991					1,857,289,201,971,000.00	15,587,835,400	16,421,165,700.00
R226C	On 15/09/2014	Spot Bond	5.73500	99.92150	5.73500	99.90581					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.58500	96.72726	6.58500	96.71024					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.42500	93.79123	6.42500	93.77512					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.34500	90.97866	6.34500	90.96322					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.35500	88.16391	6.35500	88.14892					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.77000	98.41315	5.77000	98.39784					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.49500	95.14464	6.49500	95.12802					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.36500	92.30053	6.36500	92.28473					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.34500	89.48452	6.34500	89.46925					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.40500	86.61807	6.40500	86.60315					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.70000	83.26668	6.70000	83.25169					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.75000	80.43999	6.75000	80.42540					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.02000	77.05007	7.02000	77.03555					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.00000	74.49889	7.00000	74.48489					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.98000	72.04610	6.98000	72.03260					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.97000	69.65201	6.97000	69.63897					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.22500	66.35535	7.22500	66.34248					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.20500	64.11950	7.20500	64.10711					0.00	0	0.00

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	7.34500	61.32578		7.34500	61.31369			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.31500	59.27810		7.31500	59.26647			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.28500	57.31540		7.28500	57.30420			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.25500	55.43375		7.25500	55.42296			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.21500	53.67487		7.21500	53.66448			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.17500	51.99190		7.17500	51.98189			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.89000	46.92082		7.89000	46.91090			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.85000	45.31896		7.85000	45.30943			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.81000	43.78868		7.81000	43.77951			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.77000	42.32639		7.77000	42.31758			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.73000	40.92873		7.73000	40.92025			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.69000	39.59250		7.69000	39.58433			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.65000	38.31468		7.65000	38.30682			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.61000	37.09242		7.61000	37.08486			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43527			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.35689			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.44789			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.29322			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.65677		100.00000	16.61642			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.65054		100.00000	9.62716			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.91993		100.00000	20.86924			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.77363			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.96065			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.24800			0.00	0	0.00

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	101.35843			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.38244			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07508			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81064			0.00	10,000,000	10,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.07854			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.71513			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.18815			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00637			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.24318			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.01990			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	100.61403			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.17068			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.29021			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15762			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15762			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.18321			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.43515			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97267			0.00	8,240,000,000	2,500,000,000.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.31612		12.35000	103.28248			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.04608		100.00000	14.01206			0.00	0	0.00

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	101.22482			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.10818			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.86669			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57627			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.62969			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.60578	100.00000	3.59695				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.71372	100.00000	15.67565				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.19413	100.00000	36.10644				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.17410	100.00000	13.14219				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.12436	100.00000	23.06834				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.01733			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.32021			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.72500	110.00610		8.72500	109.98043			104,700,000,000.00	12,000,000	947,600,000.00
RW23	On 10/12/2023	Spot Bond	8.90000	106.15528		8.90000	106.13003			0.00	0	83,300,000.00
RW28	On 10/12/2028	Spot Bond	9.54000	90.12341		9.54000	107.94927			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.66089			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.72500	109.34333		7.72500	109.32080			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.33705			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.77500	105.07928		8.77500	105.05464			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.10181			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.23189			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.89571			0.00	150,000,000	150,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.05167			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.03282			0.00	0	0.00

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	7.05000	104.57394	7.05000	104.55425				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.51500	103.15069	8.51500	103.12719				63,862,500,000.00	7,500,000	2,367,500,000.00
SBN27	On 15/09/2015	Spot Bond	7.86000	105.21386	7.86000	105.19182				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.82500	105.24869	7.82500	105.22674				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.65000	105.42310	7.65000	105.40160				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.12500	100.21847	8.12500	100.19677				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.79500	105.27856	7.79500	105.25668				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.88500	105.18899	7.88500	105.16689				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.88512				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.92106				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40680				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.77500	107.14270	7.77500	107.12050				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51822				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.55942				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	105.60313				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.57500	110.29921	8.57500	110.27391				4,287,500,000,000.00	500,000,000	500,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.60000	106.31496	9.60000	106.28788				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.55686				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.70178				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.54656				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.75325				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.11500	105.51003	8.11500	105.48723				7,303,500,000.00	900,000	2,740,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.55142	100.00000	13.52159				0.00	0	0.00

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	9.19000	106.41658		9.19000	106.39060			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06065			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.70000	102.07550		8.70000	102.05175			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.65000	99.11363		8.65000	99.09083			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.94536			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.60000	131.61904		9.60000	103.69520			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.12500	99.98971		9.12500	99.96547			0.00	0	110,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.57500	108.42820		7.57500	108.40629			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	128.97769		2.19000	275.01107			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.43500	102.76972		1.43500	129.07238			0.00	0	5,009,400,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.84000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12424			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.57498		100.00000	16.53483			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.82217		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.06000	113.42928		2.06000	127.22165			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.83580		6.50000	102.81783			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84943			0.00	220,000,000	110,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.45583			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.51242			0.00	0	0.00

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		8.75500	101.71059		8.75500	101.68679			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.78176			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51572			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.56726			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.42113			0.00	1,000,000,000	500,000,000.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.94087			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	56.69013		100.00000	56.51314			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84072			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	25.03375		100.00000	24.97310			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	28.19605		100.00000	28.10802			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	21.19203		100.00000	21.12586			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.06500	102.82098		9.06500	102.01029			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60051			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66006			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.77500	103.95257		7.77500	103.93103			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.61500	101.12566		8.61500	100.85881			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.07500	100.35014		8.07500	104.44823			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.37925			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.64434			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.38187			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82946			0.00	0	0.00

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	7.82500	104.89813		7.82500	104.87614			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.14119			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38509			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.07963			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.97500	99.26451		8.97500	99.24070			1,795,000,000.00	200,000	1,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17178			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.63344			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97134			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.03300	91.88846		9.03300	91.86629			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.52500	94.22453		8.52500	94.20304			0.00	0	2,500,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.01000	102.36962		7.01000	102.35034			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.52500	95.72324		8.52500	95.70153			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81329			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.90500	100.79944		7.90500	100.77820			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	108.40181		2.44000	108.79811			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.96500	101.87607		7.96500	101.85433			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.37155			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.37000	110.43624		9.37000	110.40861			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13241			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.82307			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.62000	78.74798		9.62000	78.72754			0.00	0	5,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.03887			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.11154			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.04409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1107		On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1108		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98361			0.00	0	0.00
SY1113		On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88512			0.00	0	0.00
SY1127		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.29108			0.00	0	0.00
SY1136		On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	100.24188		0.00000	100.42420			0.00	0	0.00
SY1139		On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96641			0.00	0	0.00
SY1140		On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1141		On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90103			0.00	0	0.00
SY1142		On 14/11/2014	Spot Bond	100.00000	84.88372	100.00000	100.00000	84.68677			0.00	0	0.00
SY1143		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.79673			0.00	0	0.00
SY1144		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.77813			0.00	0	0.00
SY1146		On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88028			0.00	0	0.00
SY1147		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85564			0.00	0	0.00
SY1150		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.41889			0.00	0	0.00
SY1151		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.86321			0.00	0	0.00
SY1152		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.77738			0.00	0	0.00
SY1154		On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.69404			0.00	0	0.00
SY1155		On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70731			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.14032			0.00	0	0.00
SY1157		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.65566			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.57090			0.00	0	0.00
SY1159		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.65569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1160	On 06/10/2014	Spot Bond	100.00000		93.35038	100.00000	93.11224				840,000,000,000,000.00	8,400,000,000	7,400,000,000.00
SY1161	On 09/10/2014	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	100.00000		92.40506	100.00000	100.00000				0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.86000		104.97492	6.86000	104.95557				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.56000		107.10414	8.56000	107.07962				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		90.30968	100.00000	90.08995				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		38.49041	100.00000	38.39717				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.97433				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.65464				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.13310				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.33892				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.45159				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.52911				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.22847				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.72065				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.52987				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78408				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77500		102.61489	7.77500	102.59362				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.03287				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.06143				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.13342	7.83000	101.11232				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.01716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05287			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.06384			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01716			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05287			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.81402		7.16000	101.01831			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.12280			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.11709			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.25390			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23539			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.79256			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.72901			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01572			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06143			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.26175		8.73000	101.14426			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01144			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05287			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.48500		98.19902		8.48500	100.15218			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00287			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05287			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.12565			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10996			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10425			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24536			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.19550			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.69368			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.69933			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67105			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06800			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.58536		101.06155	6.56925			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.01144			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.13877			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.13991			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.19693			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.79821			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38764			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.04639			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06080			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.04639			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.06080			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.06800			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03775			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06080			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.14000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.28388			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24793			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.82205			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.85785			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.84353			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.30000		107.13565		7.30000	107.11466			0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.26500		89.72046		9.26500	89.66875			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.56500		107.65173		7.56500	107.63001			1,513,000,000.00	200,000	66,209,100,000.00
TN20	On 17/09/2020	Spot Bond	8.82500		107.49845		8.82500	107.47322			29,509,917,500.00	3,343,900	15,659,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.78044		100.00000	0.77800			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.97000		114.96651		8.97000	114.93910			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.29000		101.98009		9.29000	101.95493			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.35000		99.48556		9.35000	99.46087			19,635,000,000.00	2,100,000	3,589,300,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.47179			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.44417			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50302			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51590			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51718			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.58052			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.71176			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.50591			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.36627			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.21392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.24009			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.07385			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.14901			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701		10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010		9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040		100.00000	10.24304			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.87878			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.87140			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.86648			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.84354			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.79276			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.09454		100.00000	13.03696			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63587			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.96018			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.75159			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.76999			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.14417			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.27423			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.70022			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84610			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.49977			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.26377			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.37053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.03058			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	95.32114			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	95.04583			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.91036			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.35845			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.20359			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.89074			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.55591			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.27306			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.85408		100.00000	12.82295			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		81.70466		100.00000	81.35845			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.85315			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.83609			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.80454			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78868			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.73607			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.44103			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.36966			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33414			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.89596			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.37318			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.81613			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.82500	109.33488		8.82500	109.30881			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.28421			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25239			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.62732			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.64797			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.64890			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37830			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41712			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.91500	112.38563		6.91500	112.36486			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000	240.06686		1.28000	240.03660			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.72000	104.11512		6.72000	104.09642			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.22500	106.85382		7.22500	106.83321			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.57000	108.13014		7.57000	108.10831			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.89000	107.57454		7.89000	107.55192			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.96500	107.84962		7.96500	107.82673			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.35000	95.09612		6.35000	95.07997			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.28000	93.38653		6.28000	93.37075			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.78000	98.73356		5.78000	98.71812			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.35000	95.07997		6.35000	95.06382			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.96000	70.76540		6.96000	70.75225			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.34260		100.00000	46.25468			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.52972		100.00000	24.48318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										52,358,514,222,837,000.00	9,517,151,400	73 718 441 600.00
Grand Total:										52,358,515,830,475,800.00	9,517,242,213	73 722 220 012.00