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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 07/08/2014	Any day expiry		10.70030	10.70030		10.65100	10.65100		9.78	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	212.67620	0.21268		171.20410	0.17120	212.676	13.00	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.72	49.94940	0.04995		96.89970	0.09690	49.949	10.15	0.00	0	3,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	120.24870	0.12025		171.52670	0.17153	120.249	11.83	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	3.80040	0.00380		5.73040	0.00573	3.800	13.52	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	203.50040	0.20350		254.73040	0.25473	203.500	13.52	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.70200	10.70200		10.65270	10.65270		9.77	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	30.51930	0.03052		27.27270	0.02727	30.519	10.52	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.71050	10.71050		10.66130	10.66130		9.28	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	137.54170	0.13754		109.16870	0.10917	137.542	10.28	0.00	0	7,000.00
\$ / R	On 22/08/2014	Any day expiry		10.72640	10.72640		10.67700	10.67700		9.37	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	8.56580	0.00857		14.98720	0.01499	8.566	11.57	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	0.21910	0.00022		0.30840	0.00031	0.219	18.10	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.73520	10.73520		10.68570	10.68570		9.21	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	139.80320	0.13980		178.84520	0.17885	139.803	9.66	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	0.11700	0.00012		0.14730	0.00015	0.117	22.13	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.73690	10.73690		10.68750	10.68750		9.22	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	0.00000	0.00000		0.00010	0.00000	0.000	20.56	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	36.06460	0.03606	33.38070	0.03338	36.065	10.34	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry			10.74570	10.74570	10.69620	10.69620		9.32	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	145.12870	0.14513	183.60020	0.18360	145.129	9.57	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	60.71870	0.06072	54.59260	0.05459	60.719	10.09	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	215.01870	0.21502	258.39260	0.25839	215.019	10.09	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.75630	10.75630	10.70680	10.70680		9.38	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	132.96610	0.13297	116.68850	0.11669	132.966	9.39	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76880	10.76880	10.71930	10.71930		9.52	126,404,174.40	11,738	676,693.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02320	0.00002	0.03620	0.00004	0.023	16.62	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.03310	0.00003	0.05210	0.00005	0.033	16.30	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03620	0.00004	0.05700	0.00006	0.036	16.22	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.05670	0.00006	0.08960	0.00009	0.057	15.82	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.61970	0.00162	2.29710	0.00230	1.620	12.39	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.95340	0.00295	4.19870	0.00420	2.953	10.75	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	4.01920	0.00402	5.72040	0.00572	4.019	10.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	5.42550	0.00543	9.04650	0.00905	5.425	9.33	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.62800	0.00563	9.71550	0.00972	5.628	9.26	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	6.09310	0.00609	10.42500	0.01042	6.093	9.26	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	7.12150	0.00712	11.97340	0.01197	7.121	9.27	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	8.29140	0.00829	13.70540	0.01371	8.291	9.28	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	11.93210	0.01193	18.94220	0.01894	11.932	9.31	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	20.39750	0.02040	30.52820	0.03053	20.398	9.35	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	391.92560	0.39193	353.44160	0.35344	391.926	9.35	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	23.12560	0.02313	34.14160	0.03414	23.126	9.35	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	37.00370	0.03700	51.93200	0.05193	37.004	9.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	310.09770	0.31010	276.58540	0.27659	310.098	9.40	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	41.29770	0.04130	57.28540	0.05729	41.298	9.40	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	302.38060	0.30238	269.40630	0.26941	302.381	9.41	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	45.95490	0.04595	63.02570	0.06303	45.955	9.41	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	53.65130	0.05365	72.38970	0.07239	53.651	9.43	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	258.07550	0.25808	228.44880	0.22845	258.075	9.43	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	59.27550	0.05928	79.14880	0.07915	59.276	9.43	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	65.30960	0.06531	86.32960	0.08633	65.310	9.44	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	237.28520	0.23729	209.38090	0.20938	237.285	9.45	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	68.48520	0.06849	90.08090	0.09008	68.485	9.45	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	85.98000	0.08598	110.47880	0.11048	85.980	9.47	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	192.55310	0.19255	168.71100	0.16871	192.553	9.48	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	110.66340	0.11066	139.26350	0.13926	110.663	9.50	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	158.60760	0.15861	0.00000	0.00000	158.608	9.51	2,379,114.00	15,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	148.21140	0.14821	132.13510	0.13214	148.211	9.52	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	170.95510	0.17096	208.05450	0.20805	170.955	9.85	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	177.32250	0.17732	214.89500	0.21489	177.323	9.90	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	112.59360	0.11259	101.12480	0.10112	112.594	9.95	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	93.44370	0.09344	84.47120	0.08447	93.444	10.23	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	85.07870	0.08508	77.18950	0.07719	85.079	10.37	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	68.31050	0.06831	62.56090	0.06256	68.311	10.71	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	299.51050	0.29951	343.26090	0.34326	299.510	10.71	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	49.94690	0.04995	46.44600	0.04645	49.947	11.18	0.00	0	1,550.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	48.41390	0.04841	45.09440	0.04509	48.414	11.23	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	31.45500	0.03146	30.01110	0.03001	31.455	11.89	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	23.04480	0.02304	22.52430	0.02252	23.045	12.33	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	19.65270	0.01965	19.57240	0.01957	19.653	12.53	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	15.75870	0.01576	16.13620	0.01614	15.759	12.81	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	14.80290	0.01480	15.28310	0.01528	14.803	12.88	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	14.34830	0.01435	14.87570	0.01488	14.348	12.92	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	745.54830	0.74555	795.57570	0.79558	745.548	12.92	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	13.90850	0.01391	14.48050	0.01448	13.908	12.96	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	5.04460	0.00504	5.69770	0.00570	5.045	14.32	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.14560	0.00315	3.56290	0.00356	3.146	14.79	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,234.34560	1.23435	1,284.26290	1.28426	1,234.346	14.79	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.39150	0.00139	1.56150	0.00156	1.392	15.65	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.10340	0.00110	1.23060	0.00123	1.103	15.91	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.98430	0.00098	1.09380	0.00109	0.984	16.03	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.85470	0.00085	0.94500	0.00095	0.855	16.19	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.37180	0.00037	0.39400	0.00039	0.372	17.18	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.78140	10.78140	10.73180	10.73180		9.60	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	46.54140	0.04654	63.20000	0.06320	46.541	9.40	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	56.68910	0.05669	75.69860	0.07570	56.689	9.43	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.78860	10.78860	10.73900	10.73900		9.68	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	168.14650	0.16815	202.04670	0.20205	168.147	9.90	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.62390	0.00062	0.63100	0.00063	0.624	18.19	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.79400	10.79400	10.74430	10.74430		9.81	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.03060	0.00003	0.04320	0.00004	0.031	18.78	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	107.86120	0.10786	98.73810	0.09874	107.861	10.52	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.81030	10.81030	10.76060	10.76060		9.93	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	216.50170	0.21650	194.47640	0.19448	216.502	9.88	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.84930	10.84930	10.79980	10.79980		10.20	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.17040	0.00017	0.24520	0.00025	0.170	17.45	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	188.94970	0.18895	217.82550	0.21783	188.950	10.15	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	101.42690	0.10143	94.81640	0.09482	101.427	11.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.64540	0.00365	3.56500	0.00357	3.645	18.26	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.86040	10.86040	10.81100	10.81100		10.21	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	22.79710	0.02280	29.34520	0.02935	22.797	10.02	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	41.17510	0.04118	39.04230	0.03904	41.175	14.58	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.86230	10.86230	10.81280	10.81280		10.23	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	281.00710	0.28101	258.47070	0.25847	281.007	10.13	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	123.65780	0.12366	115.59190	0.11559	123.658	11.62	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.90030	10.90030	10.85090	10.85090		10.56	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	204.32330	0.20432	231.60780	0.23161	204.323	10.44	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.99030	0.00499	4.47350	0.00447	4.990	17.69	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.90600	10.90600	10.85660	10.85660		10.60	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.68180	0.00068	0.86930	0.00087	0.682	17.24	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	154.39880	0.15440	145.09510	0.14510	154.399	11.85	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.92880	10.92880	10.87950	10.87950		10.65	0.00	0	6,150.00
\$ / R	On 11/12/2014	Any day expiry			10.93070	10.93070	10.88140	10.88140		10.65	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93260	10.93260	10.88330	10.88330		10.66	5,466,300.00	500	171,406.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.51300	0.00351	4.43060	0.00443	3.513	13.77	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	6.28670	0.00629	8.08920	0.00809	6.287	12.29	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	11.58980	0.01159	15.12540	0.01513	11.590	10.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	15.63320	0.01563	20.12680	0.02013	15.633	10.65	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	22.83360	0.02283	28.80360	0.02880	22.834	10.50	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	863.51250	0.86351	821.67060	0.82167	863.513	10.37	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	30.91250	0.03091	38.37060	0.03837	30.913	10.37	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	687.28870	0.68729	649.18440	0.64918	687.289	10.12	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	60.95040	0.06095	73.01540	0.07302	60.950	10.07	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	62.62360	0.06262	74.91750	0.07492	62.624	10.06	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	64.71930	0.06472	77.31600	0.07732	64.719	10.07	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	69.06220	0.06906	82.27230	0.08227	69.062	10.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	73.60670	0.07361	87.44580	0.08745	73.607	10.11	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	83.32330	0.08332	98.44960	0.09845	83.323	10.15	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	85.88510	0.08589	101.33940	0.10134	85.885	10.17	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	99.51510	0.09952	116.64300	0.11664	99.515	10.22	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	105.35570	0.10536	123.16870	0.12317	105.356	10.24	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	114.54480	0.11454	133.39400	0.13339	114.545	10.28	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	131.01330	0.13101	151.61370	0.15161	131.013	10.33	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	141.59640	0.14160	163.25710	0.16326	141.596	10.36	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	168.37340	0.16837	192.52030	0.19252	168.373	10.44	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	383.34910	0.38335	359.25760	0.35926	383.349	10.47	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	377.59370	0.37759	353.85490	0.35385	377.594	10.48	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	221.11470	0.22111	249.46380	0.24946	221.115	10.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	318.24330	0.31824	298.31880	0.29832	318.243	10.61	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	313.20470	0.31320	293.61810	0.29362	313.205	10.62	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	278.75960	0.27876	310.63230	0.31063	278.760	10.76	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	290.86170	0.29086	323.27240	0.32327	290.862	10.83	0.00	0	52,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	254.68950	0.25469	239.08800	0.23909	254.690	11.00	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	322.08950	0.32209	355.78800	0.35579	322.090	11.00	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	388.47560	0.38848	424.49360	0.42449	388.476	11.34	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	459.57270	0.45957	497.60020	0.49760	459.573	11.68	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	158.49710	0.15850	149.55690	0.14956	158.497	12.15	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	128.22180	0.12822	121.34530	0.12135	128.222	12.70	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	111.70760	0.11171	105.92370	0.10592	111.708	13.10	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	108.99740	0.10900	103.38990	0.10339	108.997	13.17	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	107.67250	0.10767	102.15270	0.10215	107.673	13.21	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	71.23480	0.07123	67.99520	0.06800	71.235	14.50	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	70.42700	0.07043	67.23650	0.06724	70.427	14.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	63.66330	0.06366	60.88060	0.06088	63.663	14.83	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	51.94570	0.05195	49.84520	0.04985	51.946	15.46	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	51.41110	0.05141	49.34090	0.04934	51.411	15.49	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	27.24690	0.02725	26.43620	0.02644	27.247	17.79	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	26.00630	0.02601	25.25230	0.02525	26.006	17.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	23.15820	0.02316	22.66750	0.02267	23.158	18.63	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	22.88910	0.02289	22.42760	0.02243	22.889	18.71	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.66690	0.00567	5.92600	0.00593	5.667	22.01	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry	10.93830		10.93830	10.93830	10.88900	10.88900		10.65	0.00	0	0.00

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 15/12/2014	Any day expiry	10.80	Put	212.17480	0.21217	239.67000	0.23967	212.175	10.54	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	19.47410	0.01947	19.41360	0.01941	19.474	20.83	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.95360	10.95360	10.90430	10.90430		10.81	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.22130	0.00122	1.46180	0.00146	1.221	16.81	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	211.43200	0.21143	199.34130	0.19934	211.432	11.64	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.02210	11.02210	10.97290	10.97290		10.98	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.26410	0.00226	2.64880	0.00265	2.264	16.37	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	225.16190	0.22516	249.04040	0.24904	225.162	10.70	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	275.99910	0.27600	261.72050	0.26172	275.999	11.60	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	44.25460	0.04425	44.33820	0.04434	44.255	22.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.07640	11.07640	11.02690	11.02690		11.24	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	233.36930	0.23337	256.25690	0.25626	233.369	10.85	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	53.20220	0.05320	52.10290	0.05210	53.202	22.81	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.07830	11.07830	11.02880	11.02880		11.24	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.44990	0.00345	3.91710	0.00392	3.450	16.20	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	348.88470	0.34888	331.06440	0.33106	348.885	11.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.11360	11.11360	11.06370	11.06370		11.43	22,227.20	2	22,397.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	60.49760	0.06050	68.07340	0.06807	60.498	10.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	93.39910	0.09340	103.61190	0.10361	93.399	10.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	132.46350	0.13246	146.15000	0.14615	132.464	10.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	216.20920	0.21621	237.76460	0.23776	216.209	10.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	233.26170	0.23326	255.60770	0.25561	233.262	10.90	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	283.94230	0.28394	308.39040	0.30839	283.942	11.09	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	179.13050	0.17913	171.33190	0.17133	179.130	13.94	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	113.11250	0.11311	108.80420	0.10880	113.113	15.61	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	85.15090	0.08515	82.27180	0.08227	85.151	16.80	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	70.75890	0.07076	71.30770	0.07131	70.759	21.67	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.13510	11.13510	11.08510	11.08510		11.48	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	240.86160	0.24086	262.19620	0.26220	240.862	10.98	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	56.71460	0.05671	55.27200	0.05527	56.715	22.69	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19770	11.19770	11.14720	11.14720		11.75	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	243.99540	0.24400	265.19000	0.26519	243.995	11.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	59.77400	0.05977	57.03650	0.05704	59.774	22.31	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25580	11.25580	11.20500	11.20500		11.94	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	247.98180	0.24798	270.26300	0.27026	247.982	11.08	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	64.31650	0.06432	59.14110	0.05914	64.316	22.37	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.28820	11.28820	11.23730	11.23730		12.07	0.00	0	15,746.00
\$ / R	On 26/06/2015	Any day expiry			11.31650	11.31650	11.26550	11.26550		12.10	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	250.59440	0.25059	273.80370	0.27380	250.594	11.13	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	63.61620	0.06362	61.11780	0.06112	63.616	22.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38330	11.38330	11.33190	11.33190		12.34	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	253.36710	0.25337	273.71930	0.27372	253.367	11.19	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	69.56160	0.06956	68.55420	0.06855	69.562	22.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.44490	11.44490	11.39400	11.39400		12.55	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	261.39990	0.26140	281.28720	0.28129	261.400	11.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	70.96240	0.07096	65.45450	0.06545	70.962	22.07	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48390	11.48390	11.43330	11.43330		12.72	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	192.31350	0.19231	209.13570	0.20914	192.313	11.47	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	267.04980	0.26705	259.70910	0.25971	267.050	16.06	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.51420	11.51420	11.46390	11.46390		12.77	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	268.95250	0.26895	287.94130	0.28794	268.953	11.62	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	72.39100	0.07239	69.42240	0.06942	72.391	21.79	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.57910	11.57910	11.52940	11.52940		12.95	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	273.92100	0.27392	293.01380	0.29301	273.921	11.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	77.86520	0.07787	75.89480	0.07589	77.865	21.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.63970	11.63970	11.59050	11.59050		13.11	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	278.52310	0.27852	296.70300	0.29670	278.523	11.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	73.32360	0.07332	71.40400	0.07140	73.324	21.54	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.68090	11.68090	11.63200	11.63200		13.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,035.21730	1.03522	1,005.39090	1.00539	1,035.217	12.09	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.69600	11.69600	11.64730	11.64730		13.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	281.63920	0.28164	298.98960	0.29899	281.639	11.98	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.74120	0.06774	64.72820	0.06473	67.741	21.36	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76880	10.76880	10.71930	10.71930		9.52	592,284.00	55	1,210.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.93260	10.93260	10.88330	10.88330		10.66	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	38,916.46410	0.38916	36,471.97750	0.36472	38,916.464	10.46	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.11360	11.11360	11.06370	11.06370		11.43	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.13020	18.13020	18.04970	18.04970		9.48	36,260,400.00	2,000	50,544.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	5.17940	0.00518	7.57080	0.00757	5.179	13.29	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	17.55720	0.01756	25.89710	0.02590	17.557	10.27	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	29.03420	0.02903	42.10710	0.04211	29.034	10.14	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	62.38440	0.06238	86.85320	0.08685	62.384	9.92	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	71.88060	0.07188	99.13810	0.09914	71.881	9.88	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	32.42670	0.03243	35.90850	0.03591	32.427	10.89	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	16.29950	0.01630	18.43420	0.01843	16.300	12.45	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	15.38720	0.01539	17.41240	0.01741	15.387	12.60	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	11.41830	0.01142	12.91490	0.01291	11.418	13.39	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.38960	18.38960	18.30960	18.30960		10.61	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	530.92660	0.53093	590.46730	0.59047	530.927	10.79	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.51470	18.51470	18.43450	18.43450		10.80	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	396.74200	0.39674	446.38830	0.44639	396.742	10.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	539.69370	0.53969	597.80340	0.59780	539.694	10.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	619.29910	0.61930	679.91910	0.67992	619.299	11.01	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	85.58500	0.08559	81.94510	0.08195	85.585	14.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	50.85770	0.05086	47.83100	0.04783	50.858	14.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	50.07120	0.05007	47.06210	0.04706	50.071	14.77	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.67020	18.67020	18.58900	18.58900		11.45	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.93520	18.93520	18.85230	18.85230		11.97	0.00	0	200.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10512	0.10512	0.10466	0.10466		10.43	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10680	0.10680	0.10634	0.10634		12.11	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10867	0.10867	0.10821	0.10821		13.15	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.45380	14.45380	14.40310	14.40310		9.56	4,148,240.60	287	67,893.00

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	13.54	Put	6.88850		0.00689		7.93250	0.00793	6.889	10.60	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	19.07140		0.01907		25.60220	0.02560	19.071	9.42	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	38.39010		0.03839		50.33260	0.05033	38.390	9.45	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	118.46560		0.11847		145.87330	0.14587	118.466	9.52	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	130.26080		0.13026		159.35420	0.15935	130.261	9.53	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	7.71200		0.00771		7.59340	0.00759	7.712	13.05	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.21660		0.00222		2.01350	0.00201	2.217	15.13	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.67850		14.67850		14.62830	14.62830		10.47	0.00	0	13,533.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	37.66120		0.03766		51.61920	0.05162	37.661	10.53	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.60040		0.06260		77.73270	0.07773	62.600	10.28	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	60.60820		0.06061		50.08350	0.05008	60.608	13.75	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.92760		14.92760		14.87700	14.87700		11.12	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.17140		15.17140		15.12000	15.12000		11.65	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			501.62500		501.62500		498.99400	498.99400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.16300		509.16300		506.50300	506.50300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.32300		517.32300		514.63300	514.63300			0.00	0	0.00
AL12	On 07/05/2015	Index Future			526.50000		526.50000		523.77800	523.77800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.63700		427.63700		426.94700	426.94700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.06300		434.06300		433.37100	433.37100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			441.02000		441.02000		440.32700	440.32700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.70600		502.70600		501.20000	501.20000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			510.26000		510.26000		508.74100	508.74100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			518.43800		518.43800		516.90700	516.90700			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.60900		457.60900		456.10500	456.10500			1,807,555,550.00	395	189.00
ALBI	On 06/11/2014	Index Future			464.48600		464.48600		462.96800	462.96800			1,137,990,700.00	245	504.00
ALBI	On 05/02/2015	Index Future			471.93000		471.93000		470.39900	470.39900			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			480.30200		480.30200		478.75900	478.75900			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.01670		10.01670		9.96740	9.96740		9.39	2,504,175.00	250	12,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.10780		10.10780		10.05870	10.05870		10.04	0.00	0	10,843.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	42.61560		0.04262		51.49640	0.05150	42.616	10.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	118.08980		0.11809		135.67670	0.13568	118.090	10.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	271.53320		0.27153		247.29870	0.24730	271.533	10.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	71.01690		0.07102		64.69210	0.06469	71.017	11.43	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	64.37530		0.06438		58.64620	0.05865	64.375	11.54	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.21000		10.21000		10.16250	10.16250		10.50	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.31020		10.31020		10.26110	10.26110		11.13	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.85450		9.85450		9.82620	9.82620		8.88	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.98330		9.98330		9.95550	9.95550		9.64	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			25.93430		25.93430		-16.18420	-16.18420			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	714.28280		714.28280		678.88830	678.88830			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	802.48360		802.48360		764.93120	764.93120			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	78.51030		78.51030		-174.05630	-174.05630			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	645.94080		645.94080		613.52910	613.52910			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	63.55980		63.55980		57.87860	57.87860			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	30.82770		30.82770		28.70760	28.70760			0.00	0	43,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	45.74700		45.74700		44.68460	44.68460			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.88480		11.88480		11.84590	11.84590		9.98	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.07390		12.07390		12.03570	12.03570		11.00	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.28630		12.28630		12.24730	12.24730		11.57	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73800		1.73800		1.72830	1.72830		9.61	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75500		1.75500		1.74560	1.74560		10.22	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 07/08/2014	Bond Future	124.01696		124.01696		123.59314	123.59314			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.41649		124.41649		123.98829	123.98829			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.42711		126.42711		125.99387	125.99387			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 07/08/2014	Bond Future	9.53024		85.34213		9.59141	84.88414			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.62501		82.83967		9.68797	82.37606			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.71403		84.16860		9.77884	83.69890			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.78293		81.87434		9.84954	81.39777			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		456.18200	456.18200		454.81900	454.81900			611,283,880.00	134	346.00
GOVI	On 06/11/2014	GOVI		463.03700	463.03700		461.66200	461.66200			634,360,690.00	137	244.00
GOVI	On 05/02/2015	GOVI		470.45800	470.45800		469.07300	469.07300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		478.80400	478.80400		477.40800	477.40800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.00252	116.00252		116.00897	116.00897			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.76065	117.76065		117.76898	117.76898			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.50925	118.50925		118.51973	118.51973			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 07/08/2014	Bond Future		120.44639	120.44639		120.45259	120.45259			0.00	0	648.00
I2038	On 06/11/2014	Bond Future		122.27186	122.27186		122.28005	122.28005			0.00	0	1,706.00
I2038	On 05/02/2015	Bond Future		122.94915	122.94915		122.95937	122.95937			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 07/08/2014	Bond Future		121.16041	121.16041		121.16635	121.16635			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		121.65239	121.65239		121.66025	121.66025			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future		123.61800	123.61800		123.62808	123.62808			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 07/08/2014	Bond Future		127.66219	127.66219		127.35461	127.35461			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.59697	129.59697		129.28695	129.28695			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future		130.24647	130.24647		129.93325	129.93325			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 07/08/2014	Index Future		216.15300	216.15300		216.05500	216.05500			298,291,140.00	138	343.00
IGOV	On 06/11/2014	Index Future		219.42800	219.42800		219.33300	219.33300			105,325,440.00	48	848.00
IGOV	On 05/02/2015	Index Future		222.97200	222.97200		222.88000	222.88000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		226.95300	226.95300		226.86600	226.86600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		585.04500	585.04500		585.16800	585.16800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		593.95700	593.95700		594.08700	594.08700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		603.45100	603.45100		603.58800	603.58800			0.00	0	157.00
IR CANDI ICAA	On 07/08/2014	Can-Do Interest Rate		143.04966	143.04966		143.06069	143.06069			0.00	0	635.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate		145.21769	145.21769		145.23109	145.23109			0.00	0	0.00
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 20/08/2014	Jibar Tradeable Future		5.99000	94.01000		5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.04000	93.96000		6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.11000	93.89000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.21000	93.79000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.29000	93.71000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.38000	93.62000		6.44000	93.56000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.53000		93.47000		6.59000	93.41000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.77000		93.23000		6.83000	93.17000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.98000		93.02000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.15000		92.85000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.32000		92.68000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.15780		9.15780		9.11390	9.11390		6.52	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.23190		9.23190		9.18660	9.18660		7.93	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.34220		1.34220		1.34370	1.34370			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.34260		1.34260		1.34410	1.34410			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.65886		112.58064		6.70128	112.53426		1.00	68,786,771.04	611	2,314.00
R157	On 06/11/2014	Bond Future			6.84708		107.45937		6.90094	107.41396		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.03285		109.18359		7.10797	109.13920		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.28925		118.36532		8.34022	117.93202		9.20	3,159,998,948.04	26,697	15,805.00
R186	On 07/08/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.96	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	1.79000		0.00179		8.90000	0.00890	1.790	9.11	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	249.27000		0.24927		254.85000	0.25485	249.270	9.20	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	55.78000		0.05578		260.12000	0.26012	55.780	9.30	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	0.08000		0.00008		8.55000	0.00855	0.080	9.45	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.00000		0.00000		0.14000	0.00014	0.000	9.57	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.72	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.36511		120.14444		8.41773	119.70646		9.08	5,832,892,417.56	48,549	49,511.00
R186	On 06/11/2014	Bond Future	9.17	Put	353.57000		0.35357		430.32000	0.43032	353.570	9.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.43088		116.77497		8.48520	116.33191		9.66	63,058,483.80	540	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,448.93000		1.44893		1,597.85000	1.59785	1,448.930	9.90	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.47539		118.85275		8.53145	118.40389		9.61	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 07/08/2014	Bond Future			285.31456		285.31456		285.33102	285.33102			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.63879		289.63879		289.65985	289.65985			0.00	0	905.00
R197	On 05/02/2015	Bond Future			288.31658		288.31658		288.34251	288.34251			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201			On 07/08/2014	Bond Future	5.90190	102.20998	5.94829	102.19331		1.00	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 07/08/2014	Bond Future	228.38902	228.38902	228.40110	228.40110		10.28	0.00	0	124.00
R202			On 06/11/2014	Bond Future	231.85026	231.85026	231.86600	231.86600			0.00	0	46,970.00
R202			On 05/02/2015	Bond Future	232.40826	232.40826	232.42801	232.42801			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 07/08/2014	Bond Future	8.06958	101.52077	8.11562	101.24423		7.39	1,183,630,657.43	11,659	3,177.00
R2023			On 06/11/2014	Bond Future	8.15308	99.12570	8.20082	98.84652		7.60	2,288,316,784.50	23,085	12,112.00
R2023			On 05/02/2015	Bond Future	8.22681	100.71557	8.27636	100.43356		7.75	0.00	0	0.00
R2023			On 07/05/2015	Bond Future	8.26900	98.57780	8.32037	98.29257		8.07	0.00	0	0.00
R2023			On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203			On 07/08/2014	Bond Future	7.10555	106.47973	7.14187	106.37856		2.75	1,067,672,252.71	10,027	16,931.00
R203	6.84	Call	On 07/08/2014	Bond Future	0.19000	0.00019	1.52000	0.00152	0.190	2.72	0.00	0	46.00
R203			On 06/11/2014	Bond Future	7.20897	103.91647	7.24829	103.81537		2.81	1,631,696,411.94	15,702	10,967.00
R203	6.84	Call	On 06/11/2014	Bond Future	224.52000	0.22452	206.61000	0.20661	224.520	2.75	0.00	0	45.00
R203	6.98	Call	On 06/11/2014	Bond Future	335.38000	0.33538	309.98000	0.30998	335.380	2.77	0.00	0	14.00
R203			On 05/02/2015	Bond Future	7.29357	105.58346	7.33647	105.48242		2.70	0.00	0	0.00
R203	7.69	Call	On 05/02/2015	Bond Future	1,373.10000	1.37310	1,311.79000	1.31179	1,373.100	2.77	0.00	0	55.00
R203			On 07/05/2015	Bond Future	7.30271	103.29047	7.34976	103.18953		2.62	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 07/08/2014	Bond Future	8.69914	94.37201	8.75508	93.92274			0.00	0	0.00
R2030			On 06/11/2014	Bond Future	8.77317	95.79051	8.83069	95.33592			0.00	0	4,185.00
R2030			On 05/02/2015	Bond Future	8.83959	93.31973	8.89876	92.85938			0.00	0	0.00
R2030			On 07/05/2015	Bond Future	8.89007	94.98105	8.95089	94.51418			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 07/08/2014	Bond Future	8.91394	96.28233	8.97985	95.67045			393,891,012.03	4,091	377.00
R2037			On 06/11/2014	Bond Future	8.98438	97.72960	9.05207	97.10997			102,420,620.80	1,048	6,708.00
R2037			On 05/02/2015	Bond Future	9.04805	95.03943	9.11758	94.41142			311,729,330.40	3,280	3,280.00
R2037			On 07/05/2015	Bond Future	9.09748	96.73162	9.16882	96.09420			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 07/08/2014	Bond Future	7.39524	103.34031	7.43144	103.20577		4.04	683,079,449.10	6,610	12,179.00
R204	7.78	Put	On 07/08/2014	Bond Future	0.01000	0.00001	1.60000	0.00160	0.010	4.12	0.00	0	530.00
R204			On 06/11/2014	Bond Future	7.48861	104.89366	7.52698	104.75866		3.98	721,878,168.12	6,882	11,838.00
R204	7.99	Put	On 06/11/2014	Bond Future	255.05000	0.25505	294.44000	0.29444	255.050	4.09	0.00	0	1,270.00
R204			On 05/02/2015	Bond Future	7.56448	102.54061	7.60527	102.40509		4.07	0.00	0	0.00
R204			On 07/05/2015	Bond Future	7.59550	104.36456	7.63898	104.22850		3.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 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 07/08/2014		Bond Future	8.99381	97.77152		9.05969	97.11225			0.00	0	0.00
R2044	On 06/11/2014		Bond Future	9.06194	99.24116		9.12958	98.57344			0.00	0	73.00
R2044	On 05/02/2015		Bond Future	9.12366	96.44999		9.19311	95.77315			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	9.17189	98.16734		9.24310	97.48025			0.00	0	0.00
R2048	On 07/08/2014		Bond Future	8.99886	101.29307		9.06477	100.61910			466,758,466.56	4,608	0.00
R2048	On 06/11/2014		Bond Future	9.06846	98.38857		9.13615	97.70611			245,774,647.86	2,498	19,624.00
R2048	On 05/02/2015		Bond Future	9.13200	99.96670		9.20153	99.27488			127,657,475.90	1,277	1,277.00
R2048	On 07/05/2015		Bond Future	9.17654	97.30911		9.24779	96.60674			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 07/08/2014		Bond Future	7.65496	98.77250		7.69610	98.59475		5.17	2,568,677,635.00	26,006	25,060.00
R207	On 06/11/2014		Bond Future	7.74330	100.25720		7.78648	100.07829		5.06	3,003,705,712.00	29,960	35,971.00
R207	On 05/02/2015		Bond Future	7.81849	98.22365		7.86393	98.04344		5.27	0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.86177	99.97122		7.90964	99.78963		5.25	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,583.43000	1.58343	1,510.13000	1.51013		1,583.430	5.25	0.00	0	66.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014		Bond Future	7.83986	96.90356		7.88097	96.70145		6.08	1,602,397,268.16	16,536	3,917.00
R208	On 07/08/2014	8.28	Put	0.01000	0.00001	1.48000	0.00148		0.010	6.27	0.00	0	630.00
R208	On 06/11/2014		Bond Future	7.92623	94.96174		7.96908	94.75806		6.29	1,913,858,907.96	20,154	12,911.00
R208	On 06/11/2014	8.50	Put	321.69000	0.32169	375.44000	0.37544		321.690	6.45	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	7.99997	96.48524		8.04468	96.27986		6.30	0.00	0	0.00
R208	On 07/05/2015		Bond Future	8.04198	94.79856		8.08865	94.59127		6.48	0.00	0	0.00
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 07/08/2014		Bond Future	8.83880	77.49496		8.89968	77.02819		13.43	485,815,904.24	6,269	4,948.00
R209	On 06/11/2014		Bond Future	8.90607	75.51313		8.96851	75.04055		14.17	287,705,025.30	3,810	24,332.00
R209	On 06/11/2014	8.50	Call	938.62000	0.93862	835.58000	0.83558		938.620	13.91	0.00	0	5,500.00
R209	On 06/11/2014	8.75	Call	1,615.07000	1.61507	1,454.29000	1.45429		1,615.070	14.04	0.00	0	2,200.00
R209	On 06/11/2014	8.95	Call	2,327.67000	2.32767	2,115.28000	2.11528		2,327.670	14.14	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	2,528.77000	2.52877	2,303.24000	2.30324		2,528.770	14.17	0.00	0	1,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.05	Call	2,739.47000		2.73947	2,500.84000	2.50084		2,739.470	14.20	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,115.12000		1.11512	1,298.40000	1.29840		1,115.120	14.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	647.81000		0.64781	775.15000	0.77515		647.810	14.49	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	538.80000		0.53880	650.63000	0.65063		538.800	14.54	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	215.15000		0.21515	271.72000	0.27172		215.150	14.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	188.53000		0.18853	239.61000	0.23961		188.530	14.82	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	163.36000		0.16336	209.12000	0.20912		163.360	14.82	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.96584		76.72467	9.02986	76.24573			14.46	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.00939		74.93905	9.07496	74.45297			15.09	0.00	0	0.00
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 07/08/2014	Bond Future			172.13126		172.13126	171.54814	171.54814				0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.70212		172.70212	172.11282	172.11282				0.00	0	535.00
R210	On 05/02/2015	Bond Future			175.49282		175.49282	174.89657	174.89657				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 07/08/2014	Bond Future			130.67880		130.67880	130.68936	130.68936				50,964,732.00	390	0.00
R211	On 06/11/2014	Bond Future			132.65933		132.65933	132.67207	132.67207				141,945,483.10	1,070	1,070.00
R211	On 05/02/2015	Bond Future			133.20081		133.20081	133.21586	133.21586				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.32611		135.32611	135.33409	135.33409				42,898,376.87	317	118.00
R212	On 06/11/2014	Bond Future			137.37703		137.37703	137.38735	137.38735				123,639,327.00	900	18,159.00
R212	On 05/02/2015	Bond Future			137.83843		137.83843	137.85098	137.85098				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 07/08/2014	Bond Future			8.70905		88.29410	8.76497	87.86297			12.08	1,646,508,376.80	18,648	9,503.00
R213	On 06/11/2014	Bond Future			8.78224		86.07964	8.83968	85.64341			12.25	2,886,680,727.40	33,535	28,985.00
R213	On 05/02/2015	Bond Future			8.84842		87.46035	8.90746	87.01842			12.64	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.89293		85.46713	8.95348	85.01899			13.24	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 07/08/2014	Bond Future			8.91873		78.46186	8.98459	77.93499			14.47	199,057,738.82	2,537	1,134.00
R214	On 06/11/2014	Bond Future			8.98585		76.35265	9.05343	75.81894			14.72	130,257,620.90	1,706	5,903.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,202.65000		3.20265	2,911.14000	2.91114		3,202.650	14.86	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	419.84000		0.41984	520.05000	0.52005		419.840	15.27	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.04683		77.57727	9.11616	77.03627			15.21	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.08901		75.66191	9.15998	75.11274			16.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	21,032.44000		21,032.44000		20,940.80000	20,940.80000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	5.00290		5.00290		4.98510	4.98510		5.72	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.98310		4.98310		4.96900	4.96900		7.56	0.00	0	0.00
Total for Derivatives :											38,205,939,048.54	359,931	3 858 241.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62975			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.24000		104.15536		7.24000	104.13523			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85492			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.61500		105.91372		8.61500	105.88945			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.42112			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.34500		103.63970		9.34500	103.61384			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.55058			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.65666			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.48000		97.63753		9.48000	97.61296			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.34000		103.37862		7.34000	103.35837			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.04157			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.73500		106.34719		8.73500	106.32249			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond	1.41000		138.64552		1.41000	138.63198			1,269,000,000,000.00	900,000,000	900,000,000.00
ABCPi3	On 07/12/2023	Spot Bond	2.31000		127.55805		2.31000	271.36771			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.48868			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.63556			0.00	10,200,000,000	5,100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.02310			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.05014			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.59606			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.67784			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.51047			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.00000		106.54329		8.00000	106.52059			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.59034			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.70000		103.59176		7.70000	103.57015			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95842			0.00	0	1,400,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.52298			0.00	0	4,200,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57412			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.47151			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.63070			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88309			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01851			0.00	0	230,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.82098			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.11165			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000		131.06421		3.01000	131.04583			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000		118.99526		4.16000	118.97485			0.00	0	130,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.91000		105.23844		4.91000	105.21813			0.00	0	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.95000		105.59255		5.95000	105.56949			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.13500		108.43339		11.13500	108.40147			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74159			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.97888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.03042			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.07942			0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.66000		112.72572		4.66000	112.70488			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		62.12849		100.00000	61.97797			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		171.50434		2.05000	171.48464			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.36047		2.76000	161.33887			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08000		173.46319		2.08000	173.44315			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		183.48810		1.84000	183.46808			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.13125		76.18480		8.13125	76.16849			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.13125		76.18480		8.13125	76.16849			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.37000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.90505			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.28000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.73000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	89.13000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.54855			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.42882			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.78000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.24000		101.63329		7.24000	101.61367			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	88.81000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.68000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.12000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74227				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53000	111.52195	7.53000	111.49956				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.41985				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.40000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.13000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000	94.03547	2.66000	106.10264				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.54000	101.60303	2.54000	157.49777				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.06611	2.44000	209.08133				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	85.51000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.72000	92.08127	9.72000	92.05752				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	95.90000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.90000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.77898				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	91.81000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.10500				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	107.53718	9.63000	107.50956				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	9.74000	106.72160	9.74000	106.69388				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.05000	91.05975	9.05000	91.03773				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.86000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.16000			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	9.83500		106.02437		9.83500	105.99657			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.65000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.16479			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.12841			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.28500		108.71381		8.28500	108.68984			0.00	0	1,435,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.05500		104.91590		9.05500	104.89052			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19000		102.97180		7.19000	102.95203			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.96000		98.09235		8.96000	98.06885			0.00	0	894,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.96000		95.49431		9.96000	95.46909			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89000		105.82440		7.89000	105.80216			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		217.29865		2.12000	275.28527			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		126.07409		1.35000	128.87369			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		128.14126		2.10000	130.70009			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00503		100.00000	0.00501			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.81554		100.00000	61.66579			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69000		107.11533		11.69000	107.08227			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.09395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.95286	100.00000	3.94329				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.14717				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.90235				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.56089	100.00000	23.50381				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.04072				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.45713	11.00000	64.43870				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.56089	100.00000	23.50381				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	101.06312				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.16879				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.01598				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.04784				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.06185				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15847				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15847				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15936				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.99052				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15936				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15759				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	90.65154				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.29132				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.85571				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02876			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.06037			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.07307			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.04761			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99052			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.48000	103.38699		9.48000	103.43926			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.20351			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.87622			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	84.43417			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.24662			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.31397			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.01590			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.57111			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.57111			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.45479			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98405			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.97640			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.03292			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37860			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.03198			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74854			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.15059				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.79086				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.48313				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.01974				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99956				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89754				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87583				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91798				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99701				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.95236				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90138				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91542				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.86854	10.23000	103.84038				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92929				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90776				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	118.08644				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.55500	102.19962	9.55500	102.17356				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99311				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.87603	1.75000	114.96824				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21489				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.91651				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96771				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.99925				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.93613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99295			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49975			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.94583			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84456			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92476			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.16619			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.99295			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97073			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.02474			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.04130			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49848			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.77148			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.04521			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.04521			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97401			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10780			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.32387			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10007			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.55303			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.06688			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.04968			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.10259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.81994			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91086			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90202			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.45484			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92603			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92982			0.00	50,000,000	50,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.96771			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91213			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91086			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.00446			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.88473			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13507			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.13135			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20096			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07014			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19527			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.33551		100.00000	16.29594			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49736			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.65459			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.75936			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.39118			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42955			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48061			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.37430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	8.07000	99.64215	8.07000	99.62062			0.00		0	0.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.48046			0.00		0	0.00	
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.55787			0.00		0	0.00	
AIR01	On 15/03/2019	Spot Bond	8.53500	103.53414	8.53500	103.51063			0.00		0	3,500,000.00	
AIR02	On 30/04/2023	Spot Bond	9.43500	116.27989	9.43500	116.25060			0.00		0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.81810	100.00000	88.60912			0.00		0	0.00	
AIR03	On 09/03/2016	Spot Bond	7.34000	109.63393	7.34000	109.61245			0.00		0	0.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	84.02771	100.00000	83.83931			0.00		0	0.00	
AIR04	On 29/05/2024	Spot Bond	9.46000	100.41097	9.46000	100.38576			0.00		0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.56151	100.00000	14.52928			0.00		0	0.00	
AIR05	On 29/05/2030	Spot Bond	10.16000	100.62691	10.16000	100.59981			0.00		0	0.00	
AIRL01	On 30/04/2028	Spot Bond	2.79000	162.29244	2.79000	162.27058			0.00		0	0.00	
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.17653			0.00		0	0.00	
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.05732			0.00		0	0.00	
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.10945			0.00		0	0.00	
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.44837			0.00		0	0.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00	
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99025			0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91560			0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.84886			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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.93613				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20762				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41356				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	99.54000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	97.99000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25400				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.41816				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	126.90354	2.69000	288.78395				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	93.95516				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.81837				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.03582				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.84764				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83498				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76275				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.02500	106.03862	9.02500	106.01305				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78767				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.21677				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.50736				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.80730				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	102.10919				0.00	0	3,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.62500	101.31749	9.62500	101.29147				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.49500	108.55746	7.49500	108.53564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		32.79058	100.00000	32.64638				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.79248				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.72160				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.68000		103.14959	7.68000	103.12814				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.88500		106.27284	8.88500	106.24759				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.10436		103.43408	11.10436	102.50725				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.07297		101.60869	11.07297	101.40469				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.11443		101.52950	11.11443	101.36088				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.05425				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.15589		101.38046	11.15589	101.28945				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.97243		100.70747	11.97243	100.64939				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.07923				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.07923				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.07930				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.35436		100.60900	11.35436	100.80654				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.28396		102.40254	11.28396	101.33823				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07297		101.60869	11.07297	101.40469				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.21057		101.65524	11.21057	101.46983				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.38802		96.27724	10.38802	101.03510				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.02433				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00571				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.00571				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.95160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.91706	100.15184		10.91706	100.47746			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.66000	99.85334		11.66000	99.72004			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97620			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58500	69.81157		11.58500	97.47284			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92953			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.01429		9.28000	100.92665			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99096			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.42500	68.56433		11.42500	97.30758			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96144			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98604			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98604			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94962			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00408			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.90879			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00408			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95159			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96947			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00418			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72448			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.10436	103.68116		14.10436	102.78911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.33957	101.60536		15.33957	101.57684			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.23014	101.45404		14.23014	101.42640			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.30421			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.30421			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.30421			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.35289			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13328			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.94646		100.00000	18.91051			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.49450		100.00000	20.44485			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.65230		100.00000	18.60711			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.51376		100.00000	11.48587			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.92069		100.00000	13.88697			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.06204		100.00000	12.03282			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33310			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30860			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51262			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54510			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.83997		100.00000	7.82098			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.83997		100.00000	7.82098			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.02000	104.06859		2.02000	177.91550			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35500	93.45019		8.35500	145.97371			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35500	94.75402		8.35500	146.33558			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.74000	97.54605		8.74000	97.52325			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.23163			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93880			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.02500	99.74763		8.02500	99.72631			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41246			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32802			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33449			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35603			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37754			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43741			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.85431		100.00000	21.80137			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13721			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14376			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14656			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14750			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15870			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17361			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94278			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03795			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.43500	104.29035		8.43500	104.26694			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.09910			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20762			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.05000	101.51654		7.05000	100.00000			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.20842			0.00	0	100,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.70431			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.72500	66.38233		8.72500	101.38939			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.49167			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.76382			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		100.00000	70.64357		100.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.34127			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.56190			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33373			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40296			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.52881			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.05249			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.90478			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	61.68270		100.00000	61.53328			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.28341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29152			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.22715		100.00000	19.18058			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.98016			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.64628			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.50000		104.62956		7.50000	104.60845			0.00	0	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	9.53500		112.67870		9.53500	112.65018			0.00	0	2,436,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.24096			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.18500		104.73979		9.18500	104.71423			0.00	0	621,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.33500		104.66780		11.33500	104.63645			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.06078			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.58500		100.06345		11.58500	100.03284			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.78518			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.42500		102.08702		9.42500	102.06147			0.00	0	6,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.11113			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.02500		101.45587		12.02500	101.42314			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85134			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.39571			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37500		94.15414		10.37500	94.12827			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18500		115.23862		10.18500	115.20734			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03500		111.48835		10.03500	111.45853			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.36500		116.28210		9.36500	116.25319			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.75148			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78500		104.67245		11.78500	104.63988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79967			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.96364			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.24555			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41090			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.65044			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.50270			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.51648			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85459			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.88928			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.92938			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.82582			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.79605			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.95337			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.82127			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01601			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.93455			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32969			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.99657		10.11000	100.96950			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32969			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59456			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	120.37327		2.76000	120.35704			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	117.42017		3.14000	120.38041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	103.57746		8.25000	103.55471			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32969			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32969			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.66518		3.10000	119.94580			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.31906		2.40000	119.61766			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.44079			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55461			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43134			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59000	102.44860		8.59000	102.42505			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64030			0.00	3,400,000,000	3,400,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.63146			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33687			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34575			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64000	102.56240		8.64000	102.53869			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64000	102.56240		8.64000	102.53869			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69000	101.35836		8.69000	101.33481			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04150			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15102			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.58060			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.58060			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.43133			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.84471			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05630			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.52795			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.22677		9.35000	104.20046			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.22677		9.35000	104.20046			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43564			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.43957			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.88795			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.35192			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20012			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.30684			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08778			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15704			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33877			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45683			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45683			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45683			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45683			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34399			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.35500	104.58138		9.35500	104.55540			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.51709			0.00	0	0.00

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	100.68925		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18801		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.18814		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37950		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37347		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42712		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.53121		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.73032		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62807		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.83783		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.33932		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.19459		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.02634		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92350		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.32065		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.96463		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22245		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97240		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.62774		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86459		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96130		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73187		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.11410		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86463		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86463			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85297			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.53671			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.81015			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.00000	94.37441		11.00000	94.34696			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.52000	95.98294		11.52000	95.95373			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81344			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.11518			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.81451			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27865			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14106			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.31526		8.80500	102.32119			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97401			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28140			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02070			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.03960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.11266				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.06704				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49931				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49931				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.36784				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.16892				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81344				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.88795				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	104.88999				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19726				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.29734				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81839				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48979				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.21958				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.92676				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.07740				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19537				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.89383				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79366				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.18762				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91498				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91498				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.42035				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.47633				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.06137			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.99306			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15169			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27693			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.88305			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.90571		10.55000	103.90169			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.18000	103.14769		10.18000	106.13988			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.86547			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.32000	104.78405		12.32000	108.45779			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.35000	102.01026		12.35000	101.90643			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.78000	101.98274		10.78000	101.89549			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.20349			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.18813			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.09126			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.39250			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97401			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85001			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.67500	104.45478		9.67500	104.35613			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08119			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.71833		10.55000	103.95976			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.40041		11.00000	98.27331			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.31946			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.36395			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.30937			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.11000	101.06010		12.11000	100.75846			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.37264			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.19424			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.19248			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	100.00000	1.01487		100.00000	100.00000		720,000,000,000,000.00	7,200,000,000	5,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.91864		7.01000	39.52997			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.10202			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	8.74000	97.54605		8.74000	136.26331			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.35500	33.24740		8.35500	145.97371			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.35500	33.66665		8.35500	146.33558			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.57592			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.50389			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58225			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05421			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.98287			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99295			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27865			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.89949			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94876			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94245			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.39819			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.68430			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.48823			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14000		109.84732		9.14000	107.42596			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.83500		102.05345		8.83500	102.02936			0.00	0	731,600,000.00
COJ05	On 05/06/2023	Spot Bond	10.28500		113.03271		10.28500	113.00173			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49000		104.60381		8.49000	104.58005			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.87500		108.31496		9.87500	108.28660			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.96000		102.97407		9.96000	102.94672			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.31000		96.34786		10.31000	96.32140			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.08500		97.32778		11.08500	97.29909			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.08500		90.23793		11.08500	90.21133			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.51867			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44539			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31273			0.00	20,000,000,000	10,000,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.49390			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.13672			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.19500		99.71340		11.19500	99.94902			0.00	0	28,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.85106		100.00000	12.81992			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.12006		100.00000	4.09967			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.85580		100.00000	14.77830			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.23803			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.16000		98.88584		8.16000	98.86435			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18136			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.04370			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.26656			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		78.98470		100.00000	78.81981			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.15222			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.13895			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.36918			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.41692			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	100.00000		71.51393		100.00000	100.00000		2,100,000,000,000,000.00	21,000,000,000	21,000,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.68822			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.29483			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.44989			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.22400			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98940			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.87500		101.99836		8.87500	101.97416			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37000		115.15202		7.37000	115.12925			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.50000		104.10568		8.50000	104.08174		6,801,955,850,000.00	800,230,100	5,936,830,100.00	
DV23	On 27/02/2023	Spot Bond	9.06000		109.95026		9.06000	109.92335		16,310,136,348,000.00	1,800,235,800	4,379,435,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.16000	107.86615		9.16000	107.83947			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71000	107.73993		9.71000	107.71171			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.99755			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71160			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.72894			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62551			0.00	0	100,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.57720			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87553			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.15000	125.15908		8.15000	125.13192			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43948			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.90879		0.10000	134.86134			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.94000	123.91658		1.97000	123.47318			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.99000	110.68748		1.99000	110.67499			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.12500	108.76587		2.12500	108.75321			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.36046		2.15500	101.34853			20,041,500,000,000.00	9,300,000,000	9,300,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.77500	103.76978		9.77500	103.74286			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.62500	109.57743		9.62500	109.54945			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.13500	102.04484		10.13500	102.01744			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40000	93.02727		10.40000	96.42866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.48500	104.60408		10.48500	104.03683			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.63419			0.00	100,000,000	1,620,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.36288			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.95967			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98284			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39790			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40867			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	86.95873		100.00000	86.75882			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	61.29759		100.00000	61.10621			0.00	0	37,000,000.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.07604		3.00000	131.05762			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55000	102.40953		11.55000	102.37828			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.05694			0.00	0	100,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.21375			0.00	0	19,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.99197			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.00500	98.74858		10.00500	98.72224			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.69064			0.00	0	54,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.47925			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.73402			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.75489			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.62479			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.72917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.78627			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.77261			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25831			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.50632			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.57094			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.49339			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.54725			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.96000		104.17673		6.96000	104.15727			0.00	0	5,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84500		107.17308		7.84500	107.15055			1,831,023,000.00	233,400	14,505,133,400.00
ES23	On 25/01/2023	Spot Bond	8.61000		108.58147		8.61000	108.55660			4,166,565,837,000.00	483,921,700	5,420,142,000.00
ES26	On 02/04/2026	Spot Bond	8.95500		94.81194		8.95500	94.78925			46,569,934,827,000.00	5,200,439,400	8,832,739,400.00
ES33	On 15/09/2033	Spot Bond	9.52500		85.27366		9.58500	84.80240			1,089,666,003,607,500.00	14,400,630,300	24,119,530,300.00
ES42	On 25/04/2042	Spot Bond	9.78000		90.23045		9.78000	90.20691			0.00	0	16,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.62483			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.67868			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46922			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38163			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.82244			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.27374			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49226			0.00	15,000,000,000	7,500,000,000.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.72077			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.38662		100.00000	10.36145			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.10837		100.00000	10.08389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.91859			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.95761			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.03540			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.11287			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79000		103.74730		6.79000	103.72814			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.42500		97.82020		9.42500	97.79559			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00781			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00773			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.26238			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.85073			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.42721			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.45199			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.37500		99.25325		10.37500	99.94540			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.22500		104.13089		11.22500	104.09982			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.65605			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		128.97024		2.20000	129.82008			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.10610		2.15000	274.66222			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000		102.57376		2.37000	109.02170			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.52000		101.83370		2.52000	157.85542			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		117.92595		2.33000	212.43228			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80000		111.22745		7.80000	111.20433			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86400		61.99869		7.86400	61.33551			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46800		39.65537		9.46800	38.74703			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.38525		9.70000	37.44429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		67.49613	100.00000	67.36808				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		69.82164	100.00000	69.68918				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.26764				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.20491				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.20491				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.73472				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.16766				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.18165				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.38797				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.01606				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12054				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.36098	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.36098	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.36765				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.10007				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	101.04591				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.19593				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	101.08119				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.29002	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15292			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	101.43258			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38880			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	15.27066		100.09221	15.23363			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97654			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.59686			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.17629			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.32136			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02843			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.51568			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.10774			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00709			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02448			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35749			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00556			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.63265		13.22500	58.61193			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94498			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94623			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42335			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.99168			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	93.86120		3.61500	97.09210			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03709			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03709			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.69347			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81344			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.08157			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.22858			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.97401			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95003			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.12147			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.89493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.21795			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29483			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01439			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29358			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93866			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.69437			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.02448			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.02448			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94284			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68832			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.72818			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96127			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53923			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.08496			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52172			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94344			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50054			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50200			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40859			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40859			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.36653			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.99973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	101.47956		8.75000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.89198			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.92935		100.00000	9.88681			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.05890		100.00000	9.02009			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09875			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09242			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26342			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20224			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	116.05199		3.44000	119.44809			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11279			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12425			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.42000	107.16064		3.42000	119.60773			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.69000	99.79669		1.69000	127.21249			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.44000	104.52946		3.44000	119.44809			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.67000	101.58911		2.67000	124.85653			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.74000	104.12337		2.74000	131.88946			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22684			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.04142			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52612			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.55319			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96500			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10519			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.14157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29347			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24516			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05347			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41778			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05221			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.93164			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.64890			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.16800			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90882			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.19491		100.00000	10.17022			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.67208		100.00000	24.61231			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	59.24558		100.00000	59.06061			0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.81000	149.26268		4.81000	149.23459			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93898			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.75891			0.00	0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.92836			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.35376			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.88403			0.00	0	22,400,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.19835			0.00	0	21,500,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.89496			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.19800	81.74528		2.19800	97.42009			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.19521		2.52000	129.89867			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.31619			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.41858		10.38000	100.39062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104		On 23/01/2024	Spot Bond		10.38000	100.41858	10.38000	100.39062			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond		0.00000	100.00000	0.00000	103.79000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.13592			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.16646			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond		2.66000	96.57889	2.66000	104.84027			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond		2.64000	202.77640	2.64000	203.15307			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond		2.63000	105.41854	2.63000	105.40483			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.54805			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond		2.67000	201.90811	2.67000	202.28170			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond		0.00000	100.00000	0.00000	100.20499			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond		2.47000	108.01867	2.47000	108.00509			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond		2.72000	103.73579	2.72000	103.72206			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.66795			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond		100.00000	44.64075	100.00000	44.44444			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond		2.66000	124.24872	2.66000	264.32492			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond		2.16000	129.00869	2.16000	274.45492			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond		2.88000	122.22140	2.88000	260.01048			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond		2.57000	101.26995	2.57000	126.62191			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond		0.00000	100.00000	0.00000	100.19066			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond		2.10000	130.71523	2.10000	126.70372			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.35584			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.60998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.03959			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.50000	104.62755		2.50000	104.61430			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.51822		104.97509	19.46884			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	23.73451		101.07593	23.67646			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.88771		100.44759	15.84907			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.09333		100.76967	22.03945			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		2.16000	114.52598		2.16000	114.51250			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		2.33000	96.98473		2.33000	109.43133			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.51479			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.36000	96.71238		2.36000	109.12394			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.60766			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36000	127.07886		2.36000	342.53081			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.93057			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.96089			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.73352			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.47649			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.32315			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57487			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.80500	103.83714		5.80500	103.82069			0.00	0	7,450,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.76000	104.61680		6.76000	104.59790			4,056,000,000,000.00	600,000,000	400,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.56000	103.98177		7.56000	103.96080			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.97500	104.75484		7.97500	104.73258			1,993,750,000,000.00	250,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		8.17500	110.54694		8.17500	110.52274			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.73000	103.15216		8.73000	103.12822			0.00	0	776,700,000.00
FRX20	On 01/10/2020	Spot Bond		8.92500	102.22525		8.92500	102.20086			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.45000	93.52723		9.45000	93.50377			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.60500	109.07907		9.60500	109.05112			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.90500	99.37273		9.90500	100.44599			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.21000	98.75978		10.21000	98.73261			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.40500	80.40429		10.40500	80.38201			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82463			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.85659			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.86936			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.90123			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.95225			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.99050			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.15608			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31635			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38670			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.45052			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.46547			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.50803			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.57193			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.62516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.85934			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.75114			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03402			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.23500	103.61475		9.23500	103.58920			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
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	100.00000	82.52642		100.00000	82.34584		6,750,000,000,000,000.00	67,500,000,000	40,000,000,000.00	
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.61025			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	100.22843			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.23321			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24244			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.25388			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.26973			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	101.16225			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69090			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42003			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.25157			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.58885			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11150			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.62502			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.28634				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.71324				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.90046				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.29945				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.78547				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.06976				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.03812				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.02096				0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.47575				0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.15357				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.33727				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.16663	100.83305	100.83305	8.16663	94.43652				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.35238				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51928	100.84841	100.84841	8.51928	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.37180				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	8.96944	100.87033		8.96944	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	100.39551			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39888			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47651			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49418			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.91576			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.26500	101.11353		9.26500	106.01964			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.24000	107.20118		8.24000	107.17766			0.00	0	2,120,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000	131.17224		1.94000	279.05934			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	133.88177		1.96000	284.82350			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500	97.56106		9.54500	97.53634			0.00	0	3,965,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57500	97.25477		9.57500	97.23005			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	56.69066		100.00000	56.55332			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.71763		100.00000	14.68198			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	86.94107		100.00000	86.73840			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	39.47797		100.00000	39.38232			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.15142		100.00000	20.10260			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	60.16230		100.00000	60.01655			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	115.90863		1.72000	115.89639		269,873,793,476,000.00	56,903,368,300	87,401,530,700.00	
I2038	On 31/01/2038	Spot Bond	1.90000	120.34896		1.90000	120.33567		120,618,455,060,000.00	63,483,397,400	80,270,050,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond	1.95000	121.06231		1.95000	121.04873			279,245,685,225,000.00	43,202,915,500	61,490,777,900.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.55893		2.01000	127.23108			72,644,325,000,000.00	36,322,162,500	35,471,207,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.75000			0.00	0	7,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.69000	105.67281		7.69000	105.65115			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.66499			0.00	12,000,000,000	6,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.74760			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19000	105.68045		8.19000	105.65740			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13500	109.61778		8.13500	109.59403			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49553			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000	119.85030		4.66000	119.82794			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01000	104.35748		8.01000	104.33484			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03559			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03769			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000	101.20824		1.51000	128.37843			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.03725		2.17000	130.08337			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98598			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.87795			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25500	104.60313		8.25500	104.58002			0.00	0	13,900,900.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40435			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.54583			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13802			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.85500	97.96642		8.85500	97.94322			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.34000	91.68900		9.34000	91.66626			2,802,000,000.00	300,000	3,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21836			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.33500		99.43479		8.33500	99.41260			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.39000		98.83813		9.39000	98.79092			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.11424			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.11750			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.95000		98.87530		7.95000	98.85436			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.63500		98.41372		8.63500	98.39112			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.12944			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.87565			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.90500		101.24059		7.90500	101.21890			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.59500		106.61255		8.59500	106.58777			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.81000		107.55251		9.81000	107.52406			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.68925			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24887			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15484			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.15816			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.16133			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00484		100.00000	0.00483			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.38664			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.29734			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.02500		99.21377		9.02500	99.18985			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.49533		5.00000	101.48163			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.49533		5.00000	101.48163			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.09398		5.00000	100.08055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.49533		5.00000	101.48163			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.58371		4.00000	101.57277			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	30.96228		100.00000	30.82122			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	30.73481		100.00000	30.59479			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	30.73481		100.00000	30.59479			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.31686		9.20000	109.28999			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80032			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80032			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.79788			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.31380		100.00000	8.29365			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.56628			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.94000	103.46738		8.94000	103.44279			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30315			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95883			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.36489			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	59.24558		100.00000	59.06061			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	69.39163		100.00000	69.25996			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond		100.00000	81.19502		100.00000	81.19501			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond		100.00000	98.64865		100.00000	99.85849			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond		100.00000	98.26923		100.00000	98.00926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN435U	On 26/08/2014	Spot Bond	100.00000		96.47786	100.00000	96.22727				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		94.75064	100.00000	94.50893				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		98.41270	100.00000	97.63779				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		81.20500	100.00000	99.32886				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		95.91142	100.00000	95.16211				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		90.92350	100.00000	90.25000				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		85.37855	100.00000	84.89619				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		82.11270	100.00000	100.00000				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		82.95455	100.00000	82.76644				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		97.08738	6.00000	97.08738				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.91719	6.05000	99.81800				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.68088	6.15000	99.58053				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.44705	6.15000	99.34717				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.96628	6.25000	98.86575				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.84902	6.25000	98.74873				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.73204	6.25000	98.63199				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	100.00000		79.17570	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.90455				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.10436		102.67152	11.10436	102.04434				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.10436		100.97959	11.10436	101.02084				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.00018				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.59654				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98030			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.22654		6.50000	102.20867			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06859			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.55168			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95445			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40056			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95985			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.32446			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78432			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.77798			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03510			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91093			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37671			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.36052			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17976			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.30507			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37133			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.26575			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74415			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35192			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95159			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19158			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.73836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.39224			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.70354			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44748			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.45370			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70000		103.00208		8.70000	102.97811			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69902			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.71663			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.72839			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36785			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.57500		100.97871		9.57500	100.95305			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04958			0.00	9,000,000,000	4,500,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.73500		106.30450		8.73500	106.27980			0.00	0	1,255,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.58649			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.54198			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.89172			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.78261			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.01851			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87000		102.68380		8.87000	102.65945			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.83446			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.41977			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.69035		3.26000	123.58865			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.70000		138.30460		3.70000	138.28258			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.57421			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.47226			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.24057			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.89264			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000		95.33786		3.72000	96.15504			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000		95.25838		3.72000	102.34938			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.33218			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.81359			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95883			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.47500		113.50996		10.47500	113.47847			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.34245			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.80000		136.78086		3.80000	136.75872			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		81.19500		100.00000	99.72678			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		99.59005		100.00000	99.32305			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		94.26845		100.00000	94.02919			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		82.66667		100.00000	82.11921			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		95.68742		100.00000	95.08180			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		91.60320		100.00000	91.04803			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		87.87500		100.00000	87.36410			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.27851			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.33851			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37704			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		97.08738		6.00000	99.90147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA436	On 04/09/2014	Spot Bond	6.15000	99.53043		6.15000	99.43039			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.41373		6.15000	99.31392			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.93275		6.25000	98.83229			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.81557		6.25000	98.71535			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.87577			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84103			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.59447			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61476			0.00	1,200,000,000	600,000,000.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91650			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.44423			0.00	2,000,000,000	1,000,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62449			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28617			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44757			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45068			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45691			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42890			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33511			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16569			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96132			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.83002			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.31128			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.29753			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.69178			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26112			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14851			0.00	0	0.00
IVC031		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88963			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73939			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.75942			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75942			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.19500	106.04869		9.19500	100.89031			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	16.45090		100.00000	16.38903			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	10.01262		100.00000	9.96859			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35476			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.44500	104.79201		9.44500	99.84634			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16875			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	65.39807		100.00000	66.74260			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88587			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	84.19471		100.00000	84.00551			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90383			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.09629			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	98.13333		100.00000	97.87234			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	96.06597		100.00000	95.81965			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	82.86629		100.00000	82.68297			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	72.31055		100.00000	72.17690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.86892	100.00000	81.69018				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.72672	100.00000	61.57718				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.10651				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.14906				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.88315				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00005	100.00000	75.00004				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.62739				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.04475				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.73500		140.54602	8.73500	140.51337				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.16533				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.92144				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.40341				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.34842				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12436				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.83500		96.84865	8.83500	96.82552				0.00	0	1,349,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.98500		72.52030	8.98500	98.47492				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.49000		98.36227	9.49000	98.33708				0.00	0	4,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.58252				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69000		101.59101	10.69000	101.56211				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.72867				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.58136				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.68758				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.81498				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.45065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.88871			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.74077			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.46392			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.68532			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	98.13333	100.00000	97.87234				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.78338			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.76166			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	91.08911	100.00000	90.86420				0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51073			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61204			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58120			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.18907			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.66642			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95526			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.96746			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31577			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91824			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.99440			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36352			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000		91.70854	100.00000	91.47870				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.55044	100.00000	65.39164				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.44687	100.00000	23.39007				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		57.24334	100.00000	57.10467				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77500		103.74910	8.77500	103.72475				0.00	0	121,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.66500		103.66035	8.66500	103.63632				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.15040				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.06972				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.41637				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.25031				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.26650				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.34741				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.54557				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.57264				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.07000		103.90438	8.07000	103.88191				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.84500		102.59854	8.84500	102.57441				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.70000		102.49216	9.70000	102.46579				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46500		102.27012	6.46500	102.25242				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.86295				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.89486				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000		103.56861	9.69000	103.54166				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69000		104.17911	7.69000	104.15775				0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.38516				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.99500		101.09760	8.99500	101.07330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.98372			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.57500	107.28067		9.57500	106.22370			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.75991			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.69500	101.04098		8.69500	101.01748			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.79000	102.01105		7.79000	101.98986			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.63500	104.47662		8.63500	104.45261			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.87113		100.89771	5.85679			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.95043		100.61875	5.93593			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	99.85243			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.85024			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.84900			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.83629			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.82126			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.46429		100.00000	0.46316			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.46429		100.00000	0.46316			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.17500	96.54398		9.17500	96.52045			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.64000	98.93114		7.64000	98.91098			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.21000	100.33291		9.21000	100.30836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31973			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.02500	105.31550		9.02500	105.29024			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50767			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.51000	105.07442		9.51000	105.04789			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.76621			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.22500	101.37932		9.22500	101.30399			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57454			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.81957			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49724			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.41316			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82865			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74043			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.77438			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39000	107.43866		7.39000	107.41747			31,038,000,000,000.00	4,200,000,000	4,871,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.51501			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.67500	115.63888		8.67500	115.61219			0.00	0	435,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.91000	34.68885		10.91000	34.67901			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59000	104.28571		7.59000	104.26449			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68185			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.35865			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89000	105.67227		7.89000	105.65004			0.00	0	452,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83878			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	102.18777				0.00	2,500,000,000	2,500,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.72992				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62878				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45454				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35704				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.11165				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.28573				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	100.25119				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.27214				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.16887				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.49410				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.38875				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89625				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.81600				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.93630				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88527				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.56721				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85398				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83877				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.83814				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.11760		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.97401		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.08000	104.44382	10.08000	107.46507		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.96771		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.11500	103.17891	10.11500	106.22316		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.97401		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.87040		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87164		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.69039		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.64000	106.04948	8.64000	106.02510		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.28670		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.58371		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	10.05500	103.21022	10.05500	106.00459		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	100.63310		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50271		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	12.08500	112.87261	12.08500	112.83661		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	112.04963		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.10549		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.17000	167.00252	2.17000	166.98281		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.74000	103.13707	8.74000	103.11309		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00010		0.00		0	0.00	
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.96270		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.37000	106.74176	9.37000	106.87058		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.46890		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.59733			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.38589			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.43782			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.40668			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000		106.75981		9.57000	107.99512			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.43787			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.46895			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.44820			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000		106.77803		9.77000	106.90223			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.51053			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.48970			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.50008			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.88368			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.75723			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.53121			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.53500		115.42279		8.53500	115.39644			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.97500		122.03736		8.97500	122.00825			0.00	0	203,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		172.48513		2.06500	172.46525			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45500		123.92612		9.45500	123.89484			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.05076			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.12077			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80924			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36990			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.41831			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.62673			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.04816			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.56254		100.00000	18.51757			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	38.61705		100.00000	38.52351			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.92000	104.77144		6.92000	104.75196			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.33062		100.00000	21.27895			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.67000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	59.85714		100.00000	59.71214			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92889			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.25926			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18292			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11288			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		100.00000	82.95228		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.18299			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.09423			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.71197			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.67500	101.69537		9.67500	101.61257			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.17488			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.17970			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18186			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18668			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.20736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.21216			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13299			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69000		105.99234		6.69000	105.97306			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.32000		99.32924		6.32000	99.31216			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15500		40.29491		8.15500	40.28611			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.65000		112.49030		6.69000	112.42590		8,397,366,396,930,000.00	62,761,864,200	02,102,006,200.00	
R158	On 15/09/2015	Spot Bond	6.69000		112.44600		6.69000	112.42590			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59000		93.08018		6.59000	93.06378			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69000		118.47387		6.69000	118.45269			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52000		87.36118		6.52000	87.34595			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.28500		118.27031		8.33500	117.81846		5,134,077,708,022,000.00	19,683,489,200	12,254,149,200.00	
R187P	On 21/12/2026	Spot Bond	8.07500		37.55495		8.07500	37.54683			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99500		35.05530		7.99500	35.04779			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		285.08368		1.66000	285.05398		74,556,334,304,000.00	44,913,454,400	23,726,778,200.00	
R201	On 21/12/2014	Spot Bond	5.90500		102.12796		5.95000	102.09493			0.00	0	59,980,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000		228.20414		1.84000	228.17922		586,359,178,912,000.00	18,673,466,800	52,475,110,200.00	
R2023	On 28/02/2023	Spot Bond	8.06500		101.43930		8.11000	101.14675		2,135,816,676,796,000.00	64,825,378,400	81,949,460,600.00	
R203	On 15/09/2017	Spot Bond	7.10000		106.39430		7.13500	106.27614		4,303,798,667,440,000.00	06,168,826,400	44,505,996,900.00	
R2030	On 31/01/2030	Spot Bond	8.75000		93.85414		8.75000	93.83231		939,968,750,000,000.00	07,425,000,000	52,421,900,000.00	
R2032	On 31/03/2032	Spot Bond	8.89500		96.35518		8.89500	97.17570		564,387,750,000,000.00	63,450,000,000	41,075,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.97500		95.60115		8.97500	95.57836		1,147,010,354,485,000.00	27,800,596,600	83,352,296,600.00	
R204	On 21/12/2018	Spot Bond	7.39000		103.25739		7.42500	103.10638		1,116,395,229,174,000.00	51,068,366,600	09,895,033,500.00	
R2044	On 31/01/2044	Spot Bond	9.05500		97.04210		9.05500	97.01875			0.00	0	21,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	9.06000	100.54648		9.06000	100.52227			1,994,026,221,264,000.00	20,091,194,400	78,186,000,000.00
R207	On 15/01/2020	Spot Bond	7.65000	98.69324		7.69000	98.49983			5,315,126,389,245,000.00	94,787,763,300	82,212,263,300.00
R208	On 31/03/2021	Spot Bond	7.83500	96.82578		7.87500	96.60836			1,528,145,996,032,500.00	95,040,969,500	43,194,250,400.00
R209	On 31/03/2036	Spot Bond	8.83500	77.43274		8.89500	76.95404			1,852,665,366,861,000.00	09,696,136,600	30,129,690,600.00
R210	On 31/03/2028	Spot Bond	1.77000	171.99201		1.80000	171.38152			74,537,175,168,000.00	42,111,398,400	27,088,453,900.00
R211	On 31/01/2017	Spot Bond	0.81000	130.57304		0.81000	130.56246			58,077,808,866,000.00	71,700,998,600	78,534,334,100.00
R212	On 31/01/2022	Spot Bond	1.60000	135.21657		1.60000	135.20274			39,680,912,640,000.00	24,800,570,400	24,001,925,700.00
R213	On 28/02/2031	Spot Bond	8.70500	88.22325		8.76000	87.77838			4,138,397,863,011,000.00	75,404,694,200	61,900,902,300.00
R214	On 28/02/2041	Spot Bond	8.98000	77.87851		8.98000	77.85992			1,823,001,165,474,000.00	03,006,811,300	54,113,195,800.00
R226C	On 15/09/2014	Spot Bond	5.92000	99.37143		5.92000	99.35541			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75000	96.05700		6.75000	96.03967			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59000	93.08018		6.59000	93.06378			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51000	90.22319		6.51000	90.20749			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52000	87.36118		6.52000	87.34595			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95500	97.82931		5.95500	97.81370			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66000	94.44977		6.66000	94.43287			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53000	91.56387		6.53000	91.54780			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51000	88.70098		6.51000	88.68546			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57000	85.78650		6.57000	85.77135			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.11000	81.82197		7.11000	81.80636			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.16000	78.88455		7.16000	78.86939			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43000	75.39387		7.43000	75.37884			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41000	72.75462		7.41000	72.74016			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39000	70.22131		7.39000	70.20739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.38000	67.75418		7.38000	67.74077			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.65000	64.35222		7.65000	64.33903			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.63000	62.05756		7.63000	62.04486			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.79500	59.12802		7.79500	59.11567			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.76500	57.03123		7.76500	57.01936			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.73500	55.02469		7.73500	55.01328			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.70500	53.10411		7.70500	53.09314			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.66500	51.30921		7.66500	51.29866			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.62500	49.59411		7.62500	49.58397			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.27500	44.91373		8.27500	44.90378			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.23500	43.30143		8.23500	43.29189			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.19500	41.76309		8.19500	41.75393			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.15500	40.29491		8.15500	40.28611			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.11500	38.89332		8.11500	38.88487			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.07500	37.55495		8.07500	37.54683			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.03500	36.27661		8.03500	36.26881			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.99500	35.05530		7.99500	35.04779			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55344			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67552			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.57488			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.46773			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.33826		100.00000	15.30111			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.88663		100.00000	8.86510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.26396		100.00000	19.21729			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15913			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12674			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61287			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	103.08414			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.74839			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.38151			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39367			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.99737			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.39178			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.01948			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.15221			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57957			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33013			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.38819			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.19219			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	102.39779			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10878			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.19507			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17561			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17561			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16810			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.30282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.59654			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.17576		12.35000	102.14194			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.35788			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.53804		100.00000	12.50766			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81933			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.47875			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.36243			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21638			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.03225			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89084			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.65724		100.00000	2.65087			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.46986		100.00000	14.43481			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.32910		100.00000	33.24835			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.13128		100.00000	12.10188			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.61737		100.00000	26.55288			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.51307			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.30106			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.17500		106.83142		9.17500	106.80523			0.00	0	762,200,000.00
RW23	On 10/12/2023	Spot Bond	9.36000		92.90037		9.36000	102.37868			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.91000		86.78763		9.91000	104.10532			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.27277			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.89000		108.22546		7.89000	108.20269			315,600,000,000.00	40,000,000	2,190,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.57713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.18500	103.07544		9.18500	103.05015			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.30752			0.00	350,000,000	350,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.07192			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.15702			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.29752			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.29254			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34000	103.68192		7.34000	103.66161			0.00	0	1,013,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.92500	101.09563		8.92500	101.07152			0.00	0	2,360,200,000.00
SBN27	On 15/09/2015	Spot Bond	8.15000	110.84748		8.15000	110.82342			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01000	110.99922		8.01000	110.97554			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94000	111.07522		7.94000	111.05172			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53500	102.47277		8.53500	102.44949			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08500	110.91789		8.08500	110.89401			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05000	110.95583		8.05000	110.93205			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96989			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07135			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69541			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.18500	105.25766		8.18500	105.23472			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90325			0.00	15,800,000,000	8,300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86895			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.89361			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.02500	107.05450		9.02500	107.02868			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98500	102.70791		9.98500	102.68072			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.80809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.81541			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.66880			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.92584			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.51500	103.15976		8.51500	103.13638			0.00	0	1,373,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.56357		100.00000	12.53546			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.65000	107.64237		9.65000	107.61434			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.16000	99.50206		9.16000	99.47771			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.03500	95.64325		9.03500	95.62028			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.02385			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.98500	100.04178		9.98500	100.01514			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.57500	96.88889		9.57500	96.86426			0.00	0	3,400,000.00
SBS9	On 07/07/2016	Spot Bond		7.74000	107.38428		7.74000	107.36212			0.00	0	325,400,000.00
SBSI11	On 07/12/2023	Spot Bond		2.19000	128.71699		2.19000	273.83410			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.45500	102.58473		1.45500	128.54841			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.64000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48245			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.26295		100.00000	15.22597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	162.44847	0.00000	82.63494		0.00		0	0.00	
SHI05	On 31/01/2017	Spot Bond	2.08000	112.90077	2.08000	126.63289		0.00		0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.22654	6.50000	102.20867		0.00		0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07786		0.00		0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.75023		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.80415		0.00		50,000,000	1,160,000,000.00	
SHS05	On 29/06/2017	Spot Bond	9.16500	99.88180	9.16500	99.85735		0.00		0	261,600,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.06025		0.00		140,000,000	35,000,000.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84379		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.86532		0.00		0	0.00	
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.79156		0.00		0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.29594	100.00000	16.25646		0.00		0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.10608		0.00		0	0.00	
SHS13U	On 21/05/2015	Spot Bond	100.00000	65.45789	100.00000	65.25353		0.00		0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00260		0.00		0	0.00	
SHS15U	On 19/09/2014	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00		0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.05214	100.00000	22.99630		0.00		0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	25.35218	100.00000	25.27303		0.00		0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	24.49429	100.00000	24.37905		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.99000	102.81684	7.99000	102.79460		0.00		0	10,652,350,000.00	
SLI3	On 15/08/2023	Spot Bond	9.02500	97.83493	9.02500	98.71184		0.00		0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.48500	102.60627	8.48500	102.58309		0.00		0	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.48424		0.00		0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.52001		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.78716			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.53059			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12792			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.23500	103.43309		8.23500	103.41029			0.00	0	200,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49155			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75158			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.40234			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.42500	96.55844		9.42500	96.53414			0.00	0	3,929,100,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38359			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88359			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.25928			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.48300	89.11008		9.48300	89.08752			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.54500	88.83526		9.54500	88.81263			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.19500	101.64989		7.19500	101.63038			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.95000	93.24965		8.95000	93.22747			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02190			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.31500	103.06183		8.31500	103.03901			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.47000	107.60829		2.47000	108.00509			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.37500	99.66221		8.37500	99.63987			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.89959			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.75500	106.61108		9.75500	106.58334			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.22543			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.89191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.96880			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.99000	79.05742		9.99000	79.03649			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.34039			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.41616			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.38352			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91799			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80345			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78703			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.73793			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.67169			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.62241			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.44174			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.42624			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.32713			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91791			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91809			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87024			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84854			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84854			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.71720			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.79957			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.75020			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.73337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1131	On 20/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.76653			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.66618			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.61604			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.53316			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	100.00000		92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	100.00000		67.10352	100.00000	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.15000		110.17826		7.15000	110.15711			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.94500		103.53465		8.94500	103.50990			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		83.39407	100.00000	100.00000	83.20667			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.92936	100.00000	100.00000	30.85442			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35790			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03480			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34470			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.23245			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.31565			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.83108			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.87577			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.63229			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.12479			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.94865			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16964			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94000		101.59508		7.94000	101.57358			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.37480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.38490			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.41830		7.83000	100.39734			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36925			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38188			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40077			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.36925			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.38188			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.28398		7.16000	100.36387			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.40660			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40458			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.45288			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44634			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.64223			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61995			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36874			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38490			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.46548		8.73000	100.39551			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36723			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38188			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.89500	93.37468		8.89500	98.09660			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36419			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38188			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.40760			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.40206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40004			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45187			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44987			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43228			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60756			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60954			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.59962			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39124			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.05933		101.06155	6.04451			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.36723			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.53498			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.41264			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.43278			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.64420			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75441			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38355			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38868			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.38355			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.38868			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.39124			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38048			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38868			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.41684			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41684			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45775			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.46797			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45520			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65873			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.67139			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66633			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19000	105.78874		8.19000	105.76555			0.00	0	1,263,000,000.00
TL20	On 22/02/2020	Spot Bond	9.74000	87.19543		9.74000	87.14282			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.97500	105.72054		7.97500	105.69808			0.00	0	26,350,200,000.00
TN20	On 17/09/2020	Spot Bond	9.22500	109.91588		9.22500	109.88894			1,610,685,000.00	174,600	11,207,774,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.70172		100.00000	0.69953			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000	111.02976		9.43000	111.00196			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67500	103.25707		9.67500	103.23012			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.65500	96.44767		9.65500	96.42296			1,685,763,000.00	174,600	2,224,374,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58426			0.00	11,520,000	11,520,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.57757			0.00	0	1,518,800,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.83739			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.82757			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.82303			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.82247			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.79966			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.75272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76889			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56211			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57430			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46042			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.49328			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238		100.00000	10.15612			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.17093			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.24616			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.28793			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29627			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.52970			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.04406			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.27232		100.00000	11.22275			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.09759			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.41628			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.21430			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.20836			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98286			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.49251			0.00	30,000,000,000	15,000,000,000.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.96968		0.00000	99.74609			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.77155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.06637			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.26470			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.87670			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.64410			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.79211			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.41433			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.71164			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.43331			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.32319			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.72540			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.58189			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.24830		100.00000	14.21378			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41509			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	71.37767		100.00000	71.11331			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38030			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19737			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27301			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25595			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22253			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21708			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.20574			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.15406			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.24782			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.20329			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.22574			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.27500		111.47506		9.27500	111.44760			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36315			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.70807			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.47500		105.92326		9.47500	105.89662			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.67926			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.64490			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96264			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96120			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.96122			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.71008			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08000		111.38827		7.08000	111.36722			4,248,000,000,000.00	600,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		239.05862		1.30000	239.03608			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.01000		103.25353		7.01000	103.23421			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63500		105.10765		7.63500	105.08626			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98000		105.72272		7.98000	105.70025			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31500		104.81989		8.31500	104.79669			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.41500		104.69970		8.41500	104.67626			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64000		94.31062		6.64000	94.29388			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57000		92.53924		6.57000	92.52290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.96500	98.15529		5.96500	98.13954			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64000	94.29388		6.64000	94.27714			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.37000	68.90146		7.37000	68.88791			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.44495		100.00000	43.36252			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.99596		100.00000	22.95233			0.00	0	0.00

Total for j-Bonds : **52,762,262,579,326,000.00** **9,400,682,900** **10 522 393 900.00**

Grand Total: **52,762,300,785,265,100.00** **9,401,042,831** **10 526 252 141.00**