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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2014

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		10.74160	10.74160		10.70030	10.70030		10.01	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	252.32180	0.25232		212.67620	0.21268	252.322	15.09	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.72	23.12280	0.02312		49.94940	0.04995	23.123	10.35	0.00	0	3,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	81.43730	0.08144		120.24870	0.12025	81.437	11.88	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	3.32620	0.00333		3.80040	0.00380	3.326	13.40	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	161.72620	0.16173		203.50040	0.20350	161.726	13.40	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.74160	10.74160		10.70200	10.70200		8.97	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	38.85440	0.03885		30.51930	0.03052	38.854	9.79	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.75020	10.75020		10.71050	10.71050		9.02	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	166.63410	0.16663		137.54170	0.13754	166.634	10.48	0.00	0	7,000.00
\$ / R	On 22/08/2014	Any day expiry		10.76610	10.76610		10.72640	10.72640		9.25	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	6.11840	0.00612		8.56580	0.00857	6.118	11.89	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	0.21740	0.00022		0.21910	0.00022	0.217	18.08	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.77500	10.77500		10.73520	10.73520		9.10	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	111.76840	0.11177		139.80320	0.13980	111.768	9.35	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	0.11510	0.00012		0.11700	0.00012	0.115	22.17	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.77670	10.77670		10.73690	10.73690		9.12	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	0.00000	0.00000		0.00000	0.00000	0.000	12.71	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	41.60300	0.04160	36.06460	0.03606	41.603	10.08	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry			10.78560	10.78560	10.74570	10.74570		9.25	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	117.66110	0.11766	145.12870	0.14513	117.661	9.25	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	69.01620	0.06902	60.71870	0.06072	69.016	9.80	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	183.41620	0.18342	215.01870	0.21502	183.416	9.80	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.79630	10.79630	10.75630	10.75630		9.32	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	152.99370	0.15299	132.96610	0.13297	152.994	9.37	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80900	10.80900	10.76880	10.76880		9.47	502,240,185.00	46,465	678,272.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02100	0.00002	0.02320	0.00002	0.021	17.01	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02980	0.00003	0.03310	0.00003	0.030	16.68	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03260	0.00003	0.03620	0.00004	0.033	16.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.05050	0.00005	0.05670	0.00006	0.050	16.18	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.39060	0.00139	1.61970	0.00162	1.391	12.71	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.58370	0.00258	2.95340	0.00295	2.584	11.11	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.53720	0.00354	4.01920	0.00402	3.537	10.39	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	4.79120	0.00479	5.42550	0.00543	4.791	9.73	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	4.96180	0.00496	5.62800	0.00563	4.962	9.66	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	5.14030	0.00514	6.09310	0.00609	5.140	9.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	5.52090	0.00552	7.12150	0.00712	5.521	9.44	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	5.93660	0.00594	8.29140	0.00829	5.937	9.30	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	8.68510	0.00869	11.93210	0.01193	8.685	9.31	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	15.26760	0.01527	20.39750	0.02040	15.268	9.34	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	426.42980	0.42643	391.92560	0.39193	426.430	9.34	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	17.42980	0.01743	23.12560	0.02313	17.430	9.34	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	28.65430	0.02865	37.00370	0.03700	28.654	9.37	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	341.19200	0.34119	310.09770	0.31010	341.192	9.37	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	32.19200	0.03219	41.29770	0.04130	32.192	9.37	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	333.08240	0.33308	302.38060	0.30238	333.082	9.38	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	36.05670	0.03606	45.95490	0.04595	36.057	9.38	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	42.50330	0.04250	53.65130	0.05365	42.503	9.39	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	286.25740	0.28626	258.07550	0.25808	286.257	9.39	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	47.25740	0.04726	59.27550	0.05928	47.257	9.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	52.39430	0.05239	65.30960	0.06531	52.394	9.40	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	264.11070	0.26411	237.28520	0.23729	264.111	9.40	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	55.11070	0.05511	68.48520	0.06849	55.111	9.40	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	70.23740	0.07024	85.98000	0.08598	70.237	9.42	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	216.03580	0.21604	192.55310	0.19255	216.036	9.43	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	91.96550	0.09197	110.66340	0.11066	91.965	9.44	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	179.11250	0.17911	158.60760	0.15861	179.113	9.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	167.72100	0.16772	148.21140	0.14821	167.721	9.45	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	141.28010	0.14128	0.00000	0.00000	141.280	9.47	847,680.60	6,000	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	132.91380	0.13291	119.75510	0.11976	132.914	9.57	797,482.80	6,000	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	143.91380	0.14391	170.95510	0.17096	143.914	9.57	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	149.90200	0.14990	177.32250	0.17732	149.902	9.62	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	125.00380	0.12500	112.59360	0.11259	125.004	9.67	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	103.84120	0.10384	93.44370	0.09344	103.841	9.98	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	94.59540	0.09460	85.07870	0.08508	94.595	10.13	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	76.06030	0.07606	68.31050	0.06831	76.060	10.49	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	267.06030	0.26706	299.51050	0.29951	267.060	10.49	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	55.76970	0.05577	49.94690	0.04995	55.770	11.01	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	54.07740	0.05408	48.41390	0.04841	54.077	11.06	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	35.35100	0.03535	31.45500	0.03146	35.351	11.78	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	26.34510	0.02635	23.04480	0.02304	26.345	12.29	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	22.48840	0.02249	19.65270	0.01965	22.488	12.49	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	18.05640	0.01806	15.75870	0.01576	18.056	12.78	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	16.96730	0.01697	14.80290	0.01480	16.967	12.87	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	16.44950	0.01645	14.34830	0.01435	16.450	12.91	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	707.44950	0.70745	745.54830	0.74555	707.449	12.91	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	15.94790	0.01595	13.90850	0.01391	15.948	12.95	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	5.82520	0.00583	5.04460	0.00504	5.825	14.35	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.67140	0.00367	3.14560	0.00315	3.671	14.85	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,194.67140	1.19467	1,234.34560	1.23435	1,194.671	14.85	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.57610	0.00158	1.39150	0.00139	1.576	15.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.23670	0.00124	1.10340	0.00110	1.237	15.91	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.09710	0.00110	0.98430	0.00098	1.097	16.03	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.94590	0.00095	0.85470	0.00085	0.946	16.18	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.39210	0.00039	0.37180	0.00037	0.392	17.12	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.82180	10.82180	10.78140	10.78140		9.55	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	35.75110	0.03575	46.54140	0.04654	35.751	9.23	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	44.38130	0.04438	56.68910	0.05669	44.381	9.28	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.82910	10.82910	10.78860	10.78860		9.62	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	142.56850	0.14257	168.14650	0.16815	142.569	9.62	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.57000	0.00057	0.62390	0.00062	0.570	17.88	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.83460	10.83460	10.79400	10.79400		9.58	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.01680	0.00002	0.03060	0.00003	0.017	18.50	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	118.70750	0.11871	107.86120	0.10786	118.708	10.33	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.85100	10.85100	10.81030	10.81030		9.90	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	236.71460	0.23671	216.50170	0.21650	236.715	9.74	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.89010	10.89010	10.84930	10.84930		10.22	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.13860	0.00014	0.17040	0.00017	0.139	17.49	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	168.06530	0.16807	188.94970	0.18895	168.065	10.06	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	109.43740	0.10944	101.42690	0.10143	109.437	11.69	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.79700	0.00380	3.64540	0.00365	3.797	18.17	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.90130	10.90130	10.86040	10.86040		10.23	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	18.73110	0.01873	22.79710	0.02280	18.731	9.99	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	44.00810	0.04401	41.17510	0.04118	44.008	14.48	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.90320	10.90320	10.86230	10.86230		10.25	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	302.20110	0.30220	281.00710	0.28101	302.201	10.01	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	132.77450	0.13277	123.65780	0.12366	132.775	11.48	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.94130	10.94130	10.90030	10.90030		10.43	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	183.20060	0.18320	204.32330	0.20432	183.201	10.30	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	5.16000	0.00516	4.99030	0.00499	5.160	17.58	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.94700	10.94700	10.90600	10.90600		10.47	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.56050	0.00056	0.68180	0.00068	0.560	17.21	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	164.97100	0.16497	154.39880	0.15440	164.971	11.74	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.96990	10.96990	10.92880	10.92880		10.71	32,946,000.00	3,000	3,950.00

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 11/12/2014	Any day expiry		10.97180	10.97180	10.93070	10.93070		10.71	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.97380	10.97380	10.93260	10.93260		10.71	25,404,347.00	2,315	170,806.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.09	Put	3.04110	0.00304	3.51300	0.00351	3.041	0.00	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.44	Put	5.08320	0.00508	6.28670	0.00629	5.083	0.00	0	11,976.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.78	Put	8.82880	0.00883	11.58980	0.01159	8.829	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.88	Put	11.18650	0.01119	15.63320	0.01563	11.187	0.00	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.00	Put	17.33160	0.01733	22.83360	0.02283	17.332	0.00	0	46,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Call	898.28110	0.89828	863.51250	0.86351	898.281	0.00	0	1,260.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Put	24.48110	0.02448	30.91250	0.03091	24.481	0.00	0	6,581.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.30	Call	720.17270	0.72017	687.28870	0.68729	720.173	0.00	0	1,130.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.34	Put	52.26670	0.05227	60.95040	0.06095	52.267	0.00	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.35	Put	53.83090	0.05383	62.62360	0.06262	53.831	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.36	Put	55.43280	0.05543	64.71930	0.06472	55.433	0.00	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.38	Put	58.75340	0.05875	69.06220	0.06906	58.753	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.40	Put	62.23020	0.06223	73.60670	0.07361	62.230	0.00	0	7,300.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.44	Put	71.16820	0.07117	83.32330	0.08332	71.168	0.00	0	2,491.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.45	Put	73.53970	0.07354	85.88510	0.08589	73.540	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.50	Put	86.21360	0.08621	99.51510	0.09952	86.214	0.00	0	34,450.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.52	Put	91.67320	0.09167	105.35570	0.10536	91.673	0.00	0	9,425.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.55	Put	100.29570	0.10030	114.54480	0.11454	100.296	0.00	0	900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.60	Put	115.83000	0.11583	131.01330	0.13101	115.830	0.00	0	10,558.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.63	Put	125.86160	0.12586	141.59640	0.14160	125.862	0.00	0	2,359.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.70	Put	151.37930	0.15138	168.37340	0.16837	151.379	0.00	0	2,902.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.73	Call	407.02640	0.40703	383.34910	0.38335	407.026	0.00	0	6,524.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.74	Call	401.09660	0.40110	377.59370	0.37759	401.097	0.00	0	3,900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.82	Put	202.06290	0.20206	221.11470	0.22111	202.063	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.85	Call	339.90040	0.33990	318.24330	0.31824	339.900	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.86	Call	334.69920	0.33470	313.20470	0.31320	334.699	0.00	0	1,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.93	Put	256.16700	0.25617	278.75960	0.27876	256.167	0.00	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.95	Put	266.77370	0.26677	290.86170	0.29086	266.774	0.00	0	52,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Call	270.78160	0.27078	254.68950	0.25469	270.782	0.00	0	12,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Put	296.98160	0.29698	322.08950	0.32209	296.982	0.00	0	35,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.10	Put	361.50250	0.36150	388.47560	0.38848	361.503	0.00	0	4,505.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.20	Put	430.96620	0.43097	459.57270	0.45957	430.966	0.00	0	250.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.34	Call	169.15570	0.16916	158.49710	0.15850	169.156	0.00	0	7,300.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.50	Call	136.86930	0.13687	128.22180	0.12822	136.869	0.00	0	350.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.61	Call	119.15120	0.11915	111.70760	0.11171	119.151	0.00	0	9,425.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.63	Call	116.24140	0.11624	108.99740	0.10900	116.241	0.00	0	1,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.64	Call	114.82070	0.11482	107.67250	0.10767	114.821	0.00	0	10,558.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.00	Call	75.70260	0.07570	71.23480	0.07123	75.703	378,513.00	5,000	23,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.01	Call	74.88860	0.07489	70.42700	0.07043	74.889	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.10	Call	67.78960	0.06779	63.66330	0.06366	67.790	0.00	0	7,841.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.29	Call	55.08200	0.05508	51.94570	0.05195	55.082	0.00	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.30	Call	54.50290	0.05450	51.41110	0.05141	54.503	0.00	0	1,130.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.00	Call	28.36270	0.02836	27.24690	0.02725	28.363	0.00	0	36,002.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.06	Call	27.02500	0.02703	26.00630	0.02601	27.025	0.00	0	7,471.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.24	Call	23.56100	0.02356	23.15820	0.02316	23.561	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.26	Call	23.22080	0.02322	22.88910	0.02289	23.221	0.00	0	79,241.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.47290	0.00547	5.66690	0.00567	5.473	21.76	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.97950	10.97950	10.93830	10.93830		10.70	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	193.61460	0.19361	212.17480	0.21217	193.615	10.49	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	18.50600	0.01851	19.47410	0.01947	18.506	20.44	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.99480	10.99480	10.95360	10.95360		10.88	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.14190	0.00114	1.22130	0.00122	1.142	16.95	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	224.67310	0.22467	211.43200	0.21143	224.673	11.56	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.06350	11.06350	11.02210	11.02210		11.07	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.13450	0.00213	2.26410	0.00226	2.134	16.49	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	207.95290	0.20795	225.16190	0.22516	207.953	10.66	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	291.52810	0.29153	275.99910	0.27600	291.528	11.54	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	43.44480	0.04344	44.25460	0.04425	43.445	22.60	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11800	11.11800	11.07640	11.07640		11.29	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	215.64160	0.21564	233.36930	0.23337	215.642	10.77	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	57.32320	0.05732	53.20220	0.05320	57.323	22.98	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.12000	11.12000	11.07830	11.07830		11.29	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.26550	0.00327	3.44990	0.00345	3.266	16.31	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	365.67550	0.36568	348.88470	0.34888	365.676	11.43	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15550	11.15550	11.11360	11.11360		11.46	234,265.50	21	22,407.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	54.60600	0.05461	60.49760	0.06050	54.606	10.92	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	85.55640	0.08556	93.39910	0.09340	85.556	10.72	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	122.64000	0.12264	132.46350	0.13246	122.640	10.55	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	198.96050	0.19896	216.20920	0.21621	198.960	10.74	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	215.36560	0.21537	233.26170	0.23326	215.366	10.81	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	264.31480	0.26431	283.94230	0.28394	264.315	11.01	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	186.59840	0.18660	179.13050	0.17913	186.598	13.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	117.41410	0.11741	113.11250	0.11311	117.414	15.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	88.00780	0.08801	85.15090	0.08515	88.008	16.70	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	68.90190	0.06890	70.75890	0.07076	68.902	21.32	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17710	11.17710	11.13510	11.13510		11.50	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	222.79820	0.22280	240.86160	0.24086	222.798	10.89	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	57.44960	0.05745	56.71460	0.05671	57.450	22.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24030	11.24030	11.19770	11.19770		11.63	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	226.93750	0.22694	243.99540	0.24400	226.938	10.93	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	61.22740	0.06123	59.77400	0.05977	61.227	22.24	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.29870	11.29870	11.25580	11.25580		11.98	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	230.99150	0.23099	247.98180	0.24798	230.992	11.00	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	66.82720	0.06683	64.31650	0.06432	66.827	22.38	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33120	11.33120	11.28820	11.28820		12.03	0.00	0	15,746.00
\$ / R	On 26/06/2015	Any day expiry			11.35960	11.35960	11.31650	11.31650		12.19	15,750,504.00	1,386	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	235.46020	0.23546	250.59440	0.25059	235.460	11.09	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	66.10780	0.06611	63.61620	0.06362	66.108	22.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.42670	11.42670	11.38330	11.38330		12.37	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	241.76740	0.24177	253.36710	0.25337	241.767	11.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	71.09780	0.07110	69.56160	0.06956	71.098	22.04	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.48820	11.48820	11.44490	11.44490		12.57	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	249.60320	0.24960	261.39990	0.26140	249.603	11.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.52460	0.07252	70.96240	0.07096	72.525	22.00	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R			On 14/09/2015	Foreign Exchange Future			11.52700	11.52700					360.00
\$ / R	10.56	Put	On 14/09/2015	Foreign Exchange Future	183.07680		0.18308	192.31350	0.19231	183.077	0.00	0	18,946.00
\$ / R	13.06	Call	On 14/09/2015	Foreign Exchange Future	276.66200		0.27666	267.04980	0.26705	276.662	0.00	0	18,946.00
\$ / R			On 28/09/2015	Any day expiry	11.55730		11.55730	11.51420	11.51420		0.00	0	0.00
\$ / R	10.80	Put	On 28/09/2015	Any day expiry	256.59580		0.25660	268.95250	0.26895	256.596	0.00	0	300.00
\$ / R	16.80	Call	On 28/09/2015	Any day expiry	75.23810		0.07524	72.39100	0.07239	75.238	0.00	0	300.00
\$ / R			On 28/10/2015	Any day expiry	11.62200		11.62200	11.57910	11.57910		0.00	0	0.00
\$ / R	10.80	Put	On 28/10/2015	Any day expiry	262.64940		0.26265	273.92100	0.27392	262.649	0.00	0	300.00
\$ / R	16.98	Call	On 28/10/2015	Any day expiry	83.82060		0.08382	77.86520	0.07787	83.821	0.00	0	300.00
\$ / R			On 25/11/2015	Any day expiry	11.68250		11.68250	11.63970	11.63970		0.00	0	0.00
\$ / R	10.80	Put	On 25/11/2015	Any day expiry	266.97920		0.26698	278.52310	0.27852	266.979	0.00	0	300.00
\$ / R	17.45	Call	On 25/11/2015	Any day expiry	75.80440		0.07580	73.32360	0.07332	75.804	0.00	0	300.00
\$ / R			On 14/12/2015	Foreign Exchange Future	11.72350		11.72350	11.68090	11.68090		0.00	0	0.00
\$ / R	11.00	Call	On 14/12/2015	Foreign Exchange Future	1,063.60100		1.06360	1,035.21730	1.03522	1,063.601	0.00	0	500.00
\$ / R			On 21/12/2015	Any day expiry	11.73860		11.73860	11.69600	11.69600		0.00	0	0.00
\$ / R	10.80	Put	On 21/12/2015	Any day expiry	269.77120		0.26977	281.63920	0.28164	269.771	0.00	0	300.00
\$ / R	17.87	Call	On 21/12/2015	Any day expiry	69.00060		0.06900	67.74120	0.06774	69.001	0.00	0	300.00
\$ / R MAXI			On 15/09/2014	Foreign Exchange Future	10.80900		10.80900	10.76880	10.76880		162,135.00	15	1,215.00
\$ / R MAXI			On 12/12/2014	Foreign Exchange Future	10.97380		10.97380	10.93260	10.93260		54,869.00	5	95.00
\$ / R MAXI	10.72	Call	On 12/12/2014	Foreign Exchange Future	41,301.71560		0.41302	38,916.46410	0.38916	41,301.716	0.00	0	200.00
\$ / R MAXI			On 16/03/2015	Foreign Exchange Future	11.15550		11.15550	11.11360	11.11360		55,777.50	5	5.00
£ / R			On 15/09/2014	Foreign Exchange Future	18.22610		18.22610	18.13020	18.13020		62,971,175.50	3,455	53,697.00
£ / R	16.50	Put	On 15/09/2014	Foreign Exchange Future	3.04190		0.00304	5.17940	0.00518	3.042	0.00	0	11,200.00
£ / R	17.20	Put	On 15/09/2014	Foreign Exchange Future	14.25150		0.01425	17.55720	0.01756	14.252	0.00	0	15,000.00
£ / R	17.35	Put	On 15/09/2014	Foreign Exchange Future	21.36620		0.02137	29.03420	0.02903	21.366	0.00	0	3,200.00
£ / R	17.60	Put	On 15/09/2014	Foreign Exchange Future	47.05050		0.04705	62.38440	0.06238	47.051	0.00	0	1,700.00
£ / R	17.65	Put	On 15/09/2014	Foreign Exchange Future	54.52150		0.05452	71.88060	0.07188	54.521	0.00	0	2,750.00
£ / R	19.01	Call	On 15/09/2014	Foreign Exchange Future	43.90030		0.04390	32.42670	0.03243	43.900	0.00	0	2,750.00
£ / R	19.44	Call	On 15/09/2014	Foreign Exchange Future	19.96840		0.01997	16.29950	0.01630	19.968	0.00	0	21,200.00
£ / R	19.48	Call	On 15/09/2014	Foreign Exchange Future	18.72160		0.01872	15.38720	0.01539	18.722	0.00	0	1,700.00
£ / R	19.70	Call	On 15/09/2014	Foreign Exchange Future	13.34770		0.01335	11.41830	0.01142	13.348	0.00	0	20,000.00
£ / R			On 12/12/2014	Foreign Exchange Future	18.48750		18.48750	18.38960	18.38960		3,697,500.00	200	10,890.00
£ / R	18.50	Put	On 12/12/2014	Foreign Exchange Future	472.99680		0.47300	530.92660	0.53093	472.997	0.00	0	500.00
£ / R			On 23/01/2015	Any day expiry	18.61270		18.61270	18.51470	18.51470		0.00	0	0.00
£ / R	18.22	Put	On 23/01/2015	Any day expiry	355.11450		0.35511	396.74200	0.39674	355.114	0.00	0	9,605.00
£ / R	18.50	Put	On 23/01/2015	Any day expiry	491.01020		0.49101	539.69370	0.53969	491.010	0.00	0	4,700.00
£ / R	18.63	Put	On 23/01/2015	Any day expiry	563.41310		0.56341	619.29910	0.61930	563.413	0.00	0	4,697.00
£ / R	21.04	Call	On 23/01/2015	Any day expiry	96.11060		0.09611	85.58500	0.08559	96.111	0.00	0	9,605.00
£ / R	21.70	Call	On 23/01/2015	Any day expiry	55.86110		0.05586	50.85770	0.05086	55.861	0.00	0	4,700.00
£ / R	21.72	Call	On 23/01/2015	Any day expiry	54.95230		0.05495	50.07120	0.05007	54.952	0.00	0	4,697.00
£ / R			On 16/03/2015	Foreign Exchange Future	18.76910		18.76910	18.67020	18.67020		3,753,820.00	200	1,000.00
£ / R			On 12/06/2015	Foreign Exchange Future	19.03560		19.03560	18.93520	18.93520		0.00	0	200.00
¥ / R			On 15/09/2014	Foreign Exchange Future	0.10512		0.10512	0.10512	0.10512		0.00	0	2,759.00
¥ / R			On 12/12/2014	Foreign Exchange Future	0.10679		0.10679	0.10680	0.10680		0.00	0	17,859.00
¥ / R			On 16/03/2015	Foreign Exchange Future	0.10867		0.10867	0.10867	0.10867		0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future			14.45030		14.45030		14.45380	14.45380		9.48	4,811,949.90	333	67,873.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	6.90530		0.00691		6.88850	0.00689	6.905	10.70	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	19.19440		0.01919		19.07140	0.01907	19.194	9.51	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	38.15030		0.03815		38.39010	0.03839	38.150	9.50	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	116.91440		0.11691		118.46560	0.11847	116.914	9.48	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	128.57480		0.12857		130.26080	0.13026	128.575	9.48	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	7.32180		0.00732		7.71200	0.00771	7.322	13.12	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.00130		0.00200		2.21660	0.00222	2.001	15.16	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.67570		14.67570		14.67850	14.67850		10.50	3,668,925.00	250	13,683.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	37.82470		0.03782		37.66120	0.03766	37.825	10.57	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.03760		0.06204		62.60040	0.06260	62.038	10.27	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	61.30230		0.06130		60.60820	0.06061	61.302	13.86	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.92490		14.92490		14.92760	14.92760		11.09	3,731,225.00	250	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.16960		15.16960		15.17140	15.17140		11.62	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			500.70300		500.70300		501.62500	501.62500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			508.22300		508.22300		509.16300	509.16300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			516.36900		516.36900		517.32300	517.32300			0.00	0	0.00
AL12	On 07/05/2015	Index Future			525.52600		525.52600		526.50000	526.50000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.45800		427.45800		427.63700	427.63700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.87800		433.87800		434.06300	434.06300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.83300		440.83300		441.02000	441.02000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.15900		502.15900		502.70600	502.70600			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.70100		509.70100		510.26000	510.26000			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.87100		517.87100		518.43800	518.43800			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.10700		457.10700		457.60900	457.60900			845,647,950.00	185	55.00
ALBI	On 06/11/2014	Index Future			463.97200		463.97200		464.48600	464.48600			380,457,040.00	82	586.00
ALBI	On 05/02/2015	Index Future			471.40900		471.40900		471.93000	471.93000			240,418,590.00	51	51.00
ALBI	On 07/05/2015	Index Future			479.76900		479.76900		480.30200	480.30200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.03600		10.03600		10.01670	10.01670		8.85	5,018,000.00	500	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.12730		10.12730		10.10780	10.10780		9.84	2,633,098.00	260	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	37.04060		0.03704		42.61560	0.04262	37.041	10.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	105.95350		0.10595		118.08980	0.11809	105.954	9.91	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	276.34560		0.27635		271.53320	0.27153	276.346	9.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	72.47000		0.07247		71.01690	0.07102	72.470	11.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	65.71150		0.06571		64.37530	0.06438	65.711	11.45	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.22950		10.22950		10.21000	10.21000		10.44	2,557,375.00	250	527.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.33010		10.33010		10.31020	10.31020		11.06	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.85820		9.85820		9.85450	9.85450		8.84	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.98730		9.98730		9.98330	9.98330		9.65	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
CF CANDO CAFK	On 12/12/2014	Can-Do Future	33.63620		33.63620		-25.93430	-25.93430			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	745.99520		745.99520		714.28280	714.28280			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	835.36320		835.36320		802.48360	802.48360			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	80.08920		80.08920		-78.51030	-78.51030			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	676.73060		676.73060		645.94080	645.94080			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	70.52580		70.52580		63.55980	63.55980			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	47.89810		47.89810		30.82770	30.82770			0.00	0	43,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	49.05490		49.05490		45.74700	45.74700			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.87580		11.87580		11.88480	11.88480		10.02	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.06510		12.06510		12.07390	12.07390		11.12	603,255.00	50	884.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.27650		12.27650		12.28630	12.28630		11.68	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.74650		1.74650		1.73800	1.73800		9.41	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.76370		1.76370		1.75500	1.75500		10.15	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	124.01065		124.01065		124.01696	124.01696			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.40922		124.40922		124.41649	124.41649			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.41989		126.41989		126.42711	126.42711			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	9.55422		85.16212		9.53024	85.34213			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.64986		82.65620		9.62501	82.83967			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.73965		83.98242		9.71403	84.16860			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.80943		81.68422		9.78293	81.87434			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	455.74800		455.74800		456.18200	456.18200			843,133,800.00	185	264.00
GOVI	On 06/11/2014	GOVI	462.59300		462.59300		463.03700	463.03700			1,221,245,520.00	264	344.00
GOVI	On 05/02/2015	GOVI	470.00800		470.00800		470.45800	470.45800			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	478.34300		478.34300		478.80400	478.80400			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.21507		116.21507		116.00252	116.00252			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.97546		117.97546		117.76065	117.76065			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.72785		118.72785		118.50925	118.50925			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	120.44020		120.44020		120.44639	120.44639			83,103,738.00	690	648.00
I2038	On 06/11/2014	Bond Future	122.26454		122.26454		122.27186	122.27186			46,215,996.12	378	2,062.00
I2038	On 05/02/2015	Bond Future	122.94204		122.94204		122.94915	122.94915			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	121.15419		121.15419		121.16041	121.16041			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.64507		121.64507		121.65239	121.65239			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.61091		123.61091		123.61800	123.61800			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	127.65591		127.65591		127.66219	127.66219			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.58971		129.58971		129.59697	129.59697			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.23917		130.23917		130.24647	130.24647			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	216.16200		216.16200		216.15300	216.15300			49,717,260.00	23	323.00
IGOV	On 06/11/2014	Index Future	219.43600		219.43600		219.42800	219.42800			52,664,640.00	24	870.00
IGOV	On 05/02/2015	Index Future	222.98000		222.98000		222.97200	222.97200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.96000		226.96000		226.95300	226.95300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.49800		585.49800		585.04500	585.04500			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.41500		594.41500		593.95700	593.95700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.91400		603.91400		603.45100	603.45100			0.00	0	157.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.03863		143.03863		143.04966	143.04966			0.00	0	635.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.20527		145.20527		145.21769	145.21769			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		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.04000		93.96000		6.04000	93.96000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0.00	0	0.00

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 17/12/2014	Jibar Tradeable Future			6.30000		93.70000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.39000		93.61000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			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			9.14220		9.14220		9.15780	9.15780		6.60	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.21640		9.21640		9.23190	9.23190		7.97	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33690		1.33690		1.34220	1.34220			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33730		1.33730		1.34260	1.34260			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.67224		112.56601		6.65886	112.58064		1.00	2,138,754.19	19	2,295.00
R157	On 06/11/2014	Bond Future			6.86580		107.44358		6.84708	107.45937		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.05958		109.16779		7.03285	109.18359		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			8.30343		118.24455		8.28925	118.36532		9.20	901,732,938.30	7,626	15,347.00
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	0.12000		0.00012		1.79000	0.00179	0.120	9.11	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	143.96000		0.14396		249.27000	0.24927	143.960	9.20	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	35.30000		0.03530		55.78000	0.05578	35.300	9.30	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	0.00000		0.00000		0.08000	0.00008	0.000	9.45	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.00000		0.00000		0.00000	0.00000	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			8.37992		120.02094		8.36511	120.14444		9.08	956,206,828.98	7,967	56,325.00
R186	On 06/11/2014	Bond Future	9.17	Put	362.45000		0.36245		353.57000	0.35357	362.450	9.51	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.44620		116.64977		8.43088	116.77497		9.66	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,476.25000		1.47625		1,448.93000	1.44893	1,476.250	9.90	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.49137		118.72455		8.47539	118.85275		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			285.29810		285.29810		285.31456	285.31456			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.61965		289.61965		289.63879	289.63879			0.00	0	905.00
R197	On 05/02/2015	Bond Future			288.29777		288.29777		288.31658	288.31658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014		Bond Future	5.92830	102.20049		5.90190	102.20998		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	228.37695	228.37695		228.38902	228.38902		10.28	46,588,897.80	204	22.00
R202	On 06/11/2014		Bond Future	231.83620	231.83620		231.85026	231.85026			23,647,292.40	102	47,072.00
R202	On 05/02/2015		Bond Future	232.39454	232.39454		232.40826	232.40826			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	8.08870	101.40580		8.06958	101.52077		7.39	43,401,682.40	428	2,749.00
R2023	On 06/11/2014		Bond Future	8.17315	99.00821		8.15308	99.12570		7.60	42,375,513.88	428	12,112.00
R2023	On 05/02/2015		Bond Future	8.24773	100.59638		8.22681	100.71557		7.75	0.00	0	0.00
R2023	On 07/05/2015		Bond Future	8.29094	98.45585		8.26900	98.57780		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	7.09440	106.51082		7.10555	106.47973		2.75	166,263,390.02	1,561	15,612.00
R203	On 07/08/2014	6.84	Call	0.03000	0.00003		0.19000	0.00019	0.030	2.72	0.00	0	46.00
R203	On 06/11/2014		Bond Future	7.19705	103.94715		7.20897	103.91647		2.81	380,446,569.00	3,660	12,101.00
R203	On 06/11/2014	6.84	Call	230.02000	0.23002		224.52000	0.22452	230.020	2.75	0.00	0	45.00
R203	On 06/11/2014	6.98	Call	343.21000	0.34321		335.38000	0.33538	343.210	2.77	0.00	0	14.00
R203	On 05/02/2015		Bond Future	7.28025	105.61485		7.29357	105.58346		2.70	0.00	0	0.00
R203	On 05/02/2015	7.69	Call	1,392.41000	1.39241		1,373.10000	1.37310	1,392.410	2.77	0.00	0	55.00
R203	On 07/05/2015		Bond Future	7.28815	103.32174		7.30271	103.29047		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	8.71834	94.21746		8.69914	94.37201			0.00	0	0.00
R2030	On 06/11/2014		Bond Future	8.79307	95.63288		8.77317	95.79051			0.00	0	4,185.00
R2030	On 05/02/2015		Bond Future	8.86011	93.15971		8.83959	93.31973			0.00	0	0.00
R2030	On 07/05/2015		Bond Future	8.91131	94.81763		8.89007	94.98105			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	8.93818	96.05657		8.91394	96.28233			0.00	0	377.00
R2037	On 06/11/2014		Bond Future	9.00942	97.49963		8.98438	97.72960			0.00	0	6,708.00
R2037	On 05/02/2015		Bond Future	9.07381	94.80598		9.04805	95.03943			0.00	0	3,280.00
R2037	On 07/05/2015		Bond Future	9.12406	96.49333		9.09748	96.73162			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	7.40422	103.30692		7.39524	103.34031		4.04	134,608,916.76	1,303	10,876.00
R204	On 07/08/2014	7.78	Put	0.00000	0.00000		0.01000	0.00001	0.000	4.12	0.00	0	530.00
R204	On 06/11/2014		Bond Future	7.49849	104.85888		7.48861	104.89366		3.98	209,927,477.76	2,002	13,124.00
R204	On 06/11/2014	7.99	Put	258.95000	0.25895		255.05000	0.25505	258.950	4.09	0.00	0	1,270.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 05/02/2015	Bond Future			7.57504		102.50550		7.56448	102.54061		4.07	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.60713		104.32815		7.59550	104.36456		3.97	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/08/2014	Bond Future			9.01808		97.52775		8.99381	97.77152			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.08699		98.99295		9.06194	99.24116			0.00	0	73.00
R2044	On 05/02/2015	Bond Future			9.14942		96.19798		9.12366	96.44999			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.19843		97.91027		9.17189	98.16734			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.02312		101.04403		8.99886	101.29307			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.09351		98.13501		9.06846	98.38857			1,962,700.20	20	19,614.00
R2048	On 05/02/2015	Bond Future			9.15777		99.70925		9.13200	99.96670			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.20308		97.04641		9.17654	97.30911			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			7.66900		98.71179		7.65496	98.77250		5.17	300,972,247.71	3,049	22,011.00
R207	On 06/11/2014	Bond Future			7.75837		100.19471		7.74330	100.25720		5.06	538,847,150.38	5,378	36,187.00
R207	On 05/02/2015	Bond Future			7.83443		98.16038		7.81849	98.22365		5.27	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.87890		99.90619		7.86177	99.97122		5.25	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,550.07000		1.55007		1,583.43000	1.58343	1,550.070	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			7.85392		96.83438		7.83986	96.90356		6.08	324,976,179.28	3,356	3,917.00
R208	On 07/08/2014	Bond Future	8.28	Put	0.00000		0.00000		0.01000	0.00001	0.000	6.27	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.94116		94.89071		7.92623	94.96174		6.29	1,240,031,798.28	13,068	16,253.00
R208	On 06/11/2014	Bond Future	8.50	Put	330.62000		0.33062		321.69000	0.32169	330.620	6.45	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.01562		96.41329		7.99997	96.48524		6.30	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.05860		94.72467		8.04198	94.79856		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			8.86307		77.30834		8.83880	77.49496		13.43	116,890,210.08	1,512	4,536.00
R209	On 06/11/2014	Bond Future			8.93111		75.32306		8.90607	75.51313		14.17	168,347,039.10	2,235	25,428.00
R209	On 06/11/2014	Bond Future	8.50	Call	874.97000		0.87497		938.62000	0.93862	874.970	13.91	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,524.23000		1.52423		1,615.07000	1.61507	1,524.230	14.04	0.00	0	2,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.95	Call	2,215.11000	2.21511	2,327.67000	2.32767	2,215.110	14.14	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,411.01000	2.41101	2,528.77000	2.52877	2,411.010	14.17	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,616.66000	2.61666	2,739.47000	2.73947	2,616.660	14.20	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,163.97000	1.16397	1,115.12000	1.11512	1,163.970	14.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	678.48000	0.67848	647.81000	0.64781	678.480	14.49	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	564.83000	0.56483	538.80000	0.53880	564.830	14.54	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	226.32000	0.22632	215.15000	0.21515	226.320	14.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	198.38000	0.19838	188.53000	0.18853	198.380	14.82	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	171.99000	0.17199	163.36000	0.16336	171.990	14.82	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.99155	76.53176	8.96584	76.72467		14.46	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.03587	74.74216	9.00939	74.93905		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			172.12197	172.12197	172.13126	172.13126			28,228,003.08	164	41.00
R210	On 06/11/2014	Bond Future			172.69112	172.69112	172.70212	172.70212			14,160,671.84	82	617.00
R210	On 05/02/2015	Bond Future			175.48208	175.48208	175.49282	175.49282			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			130.66824	130.66824	130.67880	130.67880			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.64750	132.64750	132.65933	132.65933			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			133.18910	133.18910	133.20081	133.20081			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			135.31805	135.31805	135.32611	135.32611			8,660,355.20	64	118.00
R212	On 06/11/2014	Bond Future			137.36780	137.36780	137.37703	137.37703			4,395,769.60	32	18,159.00
R212	On 05/02/2015	Bond Future			137.82931	137.82931	137.83843	137.83843			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			8.73327	88.10698	8.70905	88.29410		12.08	58,767,355.66	667	9,412.00
R213	On 06/11/2014	Bond Future			8.80729	85.88900	8.78224	86.07964		12.25	454,352,810.00	5,290	29,273.00
R213	On 05/02/2015	Bond Future			8.87422	87.26682	8.84842	87.46035		12.64	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.91956	85.26962	8.89293	85.46713		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			8.94301	78.26691	8.91873	78.46186		14.47	26,375,948.67	337	984.00
R214	On 06/11/2014	Bond Future			9.01090	76.15408	8.98585	76.35265		14.72	39,904,737.92	524	6,053.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,067.22000	3.06722	3,202.65000	3.20265	3,067.220	14.86	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	440.40000	0.44040	419.84000	0.41984	440.400	15.27	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 05/02/2015	Bond Future	9.07256		77.37573		9.04683	77.57727		15.21	0.00	0	0.00
R214	On 07/05/2015	Bond Future	9.11548		75.45630		9.08901	75.66191		16.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future	21,077.39000		21,077.39000		21,032.44000	21,032.44000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.99730		4.99730		5.00290	5.00290		5.48	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.97640		4.97640		4.98310	4.98310		7.56	0.00	0	0.00

Total for Derivatives : **10,669,133,855.41** **138,920** **3 868 971.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64673			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.20000		104.20506		7.20000	104.18504			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87466			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.58000		106.07134		8.58000	106.04712		85,800,000,000,000.00	10,000,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.43960			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.30500		103.86241		9.30500	103.83660			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.57249			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.67885			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.44500		97.78016		9.44500	97.75563			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.30000		103.42347		7.30000	103.40332		8,050,440,000,000.00	1,102,800,000	1,102,800,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.01729			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.70000		106.45758		8.70000	106.43294			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.41000		138.65905		1.41000	138.64552			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		127.56606		2.31000	271.40076			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.51046			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.65419			0.00	0	5,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.00243			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.04405			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.07165			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.61231			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69512			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.52829			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.96000		106.58964		7.96000	106.56703			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.61355			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.65500		103.61995		7.65500	103.59845			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97852			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.54492			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59558			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.49216			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.65285			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90436			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.04201			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.84496			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13843			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000		131.08259		3.01000	131.06421			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000		119.01567		4.16000	118.99526			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000		103.50741		4.91000	105.23844		4,320,800,000,000.00	880,000,000	880,000,000	440,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.95000		105.61561		5.95000	105.59255			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.10000		108.52763		11.10000	108.49577			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.00538			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.05833			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10866			0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.66000		112.74657		4.66000	112.72572			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		62.27936	100.00000	62.12849				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		171.52401	2.05000	171.50434				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.38209	2.76000	161.36047				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.08000		173.48327	2.08000	173.46319				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000		183.50811	1.84000	183.48810				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09625		76.28694	8.09625	76.27067				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09625		76.28694	8.09625	76.27067				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	100.92594				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	93.10000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	92.14000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	92.45000				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	100.56531				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.44688				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	7.19500		101.66940	7.19500	101.64989				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.76000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.07000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75942			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.49000		111.58799		7.49000	111.56569			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43916			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.38000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		94.04222		2.66000	106.11653			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.95623		2.51000	158.05471			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		116.07380		2.44000	209.10755			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	9.67500		92.34388		9.67500	92.32017			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	102.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.79933			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.82000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.14500			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		107.56482		9.63000	107.53718			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	9.69000		107.11891		9.69000	107.09122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond	9.01000	91.26455		9.01000	91.24258			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.10000			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	9.78500	106.41829		9.78500	106.39052			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18620			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.14604			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.25000	108.84845		8.25000	108.82454			0.00	0	1,435,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.01500	105.14098		9.01500	105.11565			9,015,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.15000	103.01985		7.15000	103.00019			2,288,000,000,000.00	320,000,000	690,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.92000	98.29059		8.92000	98.26717			0.00	0	894,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.91000	95.84775		9.91000	95.82256			19,820,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.85000	105.90698		7.85000	105.88482			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	217.32401		2.12000	275.31738			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000	126.08613		1.35000	128.88601			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	128.15610		2.10000	130.71523			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00449		100.00000	0.00503			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	61.96565		100.00000	61.81554			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.65000	107.18938		11.65000	107.15640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.12146			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.96246		100.00000	3.95286			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.17538			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.94049			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.06754			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.47556		11.00000	64.45713			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	23.61810		100.00000	23.56089			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	101.08614			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.19408			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03798			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07052			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.08484			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17343			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17343			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17444			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01197			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17444			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17241			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.67020			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.31011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.87669			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.05104			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.08334			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.09631			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.07030			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01197			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.44000	103.57623		9.44000	103.63480			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.22287			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.89640			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	84.45423			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.37141			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.44031			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.03791			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.59134			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.59134			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47622			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00536			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99755			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.05592			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40146			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.05495			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.17072				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.81272				0.00	290,480,000	72,620,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.50333				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.04183				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02121				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91699				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89481				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93787				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01860				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97299				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92091				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93526				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.89670	10.23000	103.86854				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.94942				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92743				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.19375				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.52000	102.36038	9.52000	102.33437				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01462				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.88829	1.75000	114.98052				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23340				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93638				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98726				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.01949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95501			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01305			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51937			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96799			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.86535			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94340			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18489			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01305			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99176			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.04694			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06385			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51682			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.79009			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.06784			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.06784			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12251			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13178			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.34356			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12251			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.57154			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.08998			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.07103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.17066			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.88923			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92919			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92015			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.47401			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94468			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94856			0.00	0	50,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.98726			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93049			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92919			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.02622			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.90806			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15404			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.14964			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21757			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08712			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21425			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.37518		100.00000	16.33551			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51698			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67632			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.78249			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.40930			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.44970			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.50347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.39074			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03500		99.71733		8.03500	99.69587			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.50254			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.58408			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.50000		103.68893		8.50000	103.66547			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.38500		116.62821		9.38500	116.59898			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		89.02807		100.00000	88.81810			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.30000		109.71647		7.30000	109.69510			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		84.21696		100.00000	84.02771			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.41500		100.71788		9.41500	100.69269			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.59381		100.00000	14.56151			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.10500		101.07985		10.10500	101.05277			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000		162.84244		2.76000	162.82063			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19623			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.07404			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12825			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.46399			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.00680			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.94310			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86587			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.95501			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23324			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43828			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	99.93500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27590			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	94.79957			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	126.92192		2.69000	288.82210			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	92.85561			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.49554			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	101.05522			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.86460			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.85167			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.78244			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.99000	106.18520		8.99000	106.15969			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.80383			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23497			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.60336			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82810			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	102.13126			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.58500	101.52975		9.58500	101.50378			19,170,000,000,000.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.45500	108.62415		7.45500	108.60243			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	32.93541		100.00000	32.79058			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.81502			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.74210			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.63500	103.17796		7.63500	103.15662			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.85000	106.39427		8.85000	106.36910			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.06812	103.51940		11.06812	102.56951			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.05047	101.66281		11.05047	101.44879			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.08945	101.58633		11.08945	101.40693			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08278			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.12843	101.43997		11.12843	101.33965			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90647	100.91020		11.90647	100.86400			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10844			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10844			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10851			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31812	100.69315		11.31812	100.86840			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.24927	102.48532		11.24927	101.39823			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05047	101.66281		11.05047	101.44879			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.17348	101.74098		11.17348	101.53672			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.34823	96.37769		10.34823	101.10685			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05204			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03162			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.97601			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96310			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.93149	100.14858		10.93149	100.48670			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.62500	99.96265		11.62500	99.83556			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00130			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.55000	69.90797		11.55000	97.59243			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96307			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95466			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.03674		9.28000	100.95182			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01647			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.39000	68.66215		11.39000	97.43129			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98614			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01141			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01141			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83575			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97399			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03127			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.92659			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96311			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.03127			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97602			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99570			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03136			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	14.06812	103.77332		14.06812	102.85924			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28434	101.74640		15.28434	101.72849			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17686	101.60846		14.17686	101.53380			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.33839			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.33839			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.33839			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.38842			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.16271			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.98247		100.00000	18.94646			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.54427		100.00000	20.49450			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.69760		100.00000	18.65230			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.54173		100.00000	11.51376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.54173		100.00000	11.51376			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.95449		100.00000	13.92069			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.09133		100.00000	12.06204			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34904			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32526			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.52937			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56294			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.85901		100.00000	7.83997			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.85901		100.00000	7.83997			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP85U	On 24/10/2014	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.07427		2.02000	177.93574			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.30500		93.84751		8.30500	147.03676			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30500		95.14987		8.30500	147.39215			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69000		97.95124		8.69000	97.92848			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.25351			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95914			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99000		99.87581		7.99000	99.85455			1,997,500,000,000.00	250,000,000	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42910			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.34590			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35278			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37567			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39854			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46222			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.90739		100.00000	21.85431			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15332			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16082			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16403			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16510			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.17792			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19499			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.71798		100.00000	13.68475			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.71798		100.00000	13.68475			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03844			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05924			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.40000		104.39459		8.40000	104.37125			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.12162			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23234			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.79201	100.00000		9.76829			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.79201	100.00000		9.76829			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.05000		101.51654		7.05000	101.51654			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.22898			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.72330			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.69000		66.50036		8.69000	101.55074		26,070,000,000,000.00	3,000,000,000	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	99.50920			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.78123			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	100.00000		66.72761	100.00000		70.64357		6,050,000,000,000,000.00	60,500,000,000	60,500,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.35930			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.58285			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.35116			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.42132			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.54885			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.07958			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.94360			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		61.83249	100.00000		61.68270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.30392			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31271			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.27384		100.00000	19.22715			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99889			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.66758			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45500	104.66160		7.45500	104.64059			0.00	0	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	9.50000	112.78035		9.50000	112.75191		62,837,750,000,000.00	6,614,500,000	2,180,300,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.26784			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.15000	104.82151		9.15000	104.79603			0.00	0	621,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.30000	104.81110		11.30000	104.77980			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.16562			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.55000	100.21382		11.55000	100.18324			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.80608			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.39000	102.19654		9.39000	102.17105		192,986,097,000,000.00	20,552,300,000	6,279,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.14055			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.99000	101.61527		11.99000	101.58259			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.82450			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.42425			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01913			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.33500	94.34159		10.33500	94.31575			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.13500	115.58465		10.13500	115.55344			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.98500	111.84760		9.98500	111.81783			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.31500	116.67031		9.31500	116.64145			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.78246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11		On 28/03/2016	Spot Bond		11.75000	104.75608	11.75000	104.72359			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond		0.00000	100.00000	0.00000	99.82435			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.99068			0.00	0	0.00
CGR14		On 13/02/2018	Spot Bond		0.00000	100.00000	0.00000	101.27407			0.00	0	0.00
CGR15		On 22/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.43569			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.69124			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.52804			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond		0.00000	100.00000	0.00000	101.54192			0.00	0	0.00
CIG03		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.87767			0.00	0	0.00
CIG04		On 30/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.91333			0.00	0	0.00
CIG05		On 30/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.95451			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	102.86294			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	102.83278			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond		0.00000	100.00000	0.00000	102.99218			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.84383			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.03801			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.95368			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.35688			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond		10.11000	101.02364	10.11000	100.99657			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.35688			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.61410			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond		2.76000	120.38948	2.76000	120.37327			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	117.43714		3.14000	120.39782			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.60021		8.25000	103.57746			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35688			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35688			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.68312		3.10000	119.96291			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.33458		2.40000	119.63249			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47195			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.57065			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44950			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.55000	102.55059		8.55000	102.52713			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65687			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64779			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35467			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36481			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.60000	102.66484		8.60000	102.64122			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.60000	102.66484		8.60000	102.64122			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.65000	101.46500		8.65000	101.44153			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06405			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17592			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.59713			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.59713			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.46058			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.86438			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.07916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.45674			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.55029			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	104.25308	9.35000	104.22677			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	104.25308	9.35000	104.22677			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.45668			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.46066			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	102.38593			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21872			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.34021			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10592			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10592			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10592			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10592			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10592			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17547			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35926			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47726			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47726			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47726			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47726			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36462			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.32000	104.73762	9.32000	104.71170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.53659				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70593				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21371				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21892				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39829				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39212				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44804				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.55212				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.75553				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64887				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.85875				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.36044				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.21338				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.04477				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.94210				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.34098				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.98765				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.24623				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99625				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.65061				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88795				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98488				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75539				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88798			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88798			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87468			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	102.56058			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	99.83352			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.95500	94.63008		10.95500	94.60266			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.47500	96.24155		11.47500	96.21238			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83406			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.13794			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.83735			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29663			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16080			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.33891		8.80500	102.34516			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29960			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	101.04140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.06073				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.13537				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.09014				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53173				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53173				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.39936				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.19421				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83406				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	100.21554				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32408				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83914				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52201				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.24597				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.94684				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.09935				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21343				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91486				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81374				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.20518				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94182				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94182				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.44054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.50698			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.09031			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.02103			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16963			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29478			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.90078			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.92466		10.55000	103.93072			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.13500	103.44364		10.13500	106.44533			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.88541			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.02562			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.27500	105.06425		12.27500	108.74976			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.02667			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.30500	102.28759		12.30500	102.18595			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.73500	102.25138		10.73500	102.16425			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.02667			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.22251			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.21248			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.11350			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.41504			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87163			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.63500	104.68197		9.63500	104.58350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10789			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10321			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.77574		10.55000	103.98881			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.46984		11.00000	98.30402			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33679			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.38622			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32728			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.06500	101.42237		12.06500	101.12074			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.39727			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.21379			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.21295			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	100.00000	9.62064		100.00000	1.01487			0.00	0	5,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.92597		7.01000	39.53731			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.13972			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	8.69000	97.95124		8.69000	136.70167			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.30500	33.46598		8.30500	147.03676			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.30500	33.88554		8.30500	147.39215			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.59507			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.52320			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60340			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60340			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07703			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01853				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01305				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29663				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91757				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96791				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96146				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.41724				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.70899				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.50978				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.10000	109.95164	9.10000	107.49384				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.80000	102.18964	8.80000	102.16560			12,848,000,000,000.00	1,460,000,000	731,600,000.00	
COJ05	On 05/06/2023	Spot Bond	10.24500	113.30937	10.24500	113.27845				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.45000	104.67825	8.45000	104.65458				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.83500	108.54015	9.83500	108.51183				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.91500	103.28276	9.91500	103.25545				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.26500	96.61698	10.26500	96.59056				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.03500	97.68921	11.03500	97.66055				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.03500	90.58544	11.03500	90.55886				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.53946				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.46754				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33499				0.00	0	10,000,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.58984				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.15381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.15500	100.02733		11.15500	100.19779			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.88226		100.00000	12.85106			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.14054		100.00000	4.12006			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.93371		100.00000	14.85580			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.25331			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12500	99.00065		8.12500	98.97922			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19769			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.05958			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28310			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	79.15029		100.00000	78.98470			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17271			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	101.15762			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.43587			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	100.00000	71.64515		100.00000	71.51393		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	100.71804			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32152			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.48467			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.25401			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.01841			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.83500	102.22621		8.83500	102.20207			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.33000	115.24887		7.33000	115.22620			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.46000	104.30662		8.46000	104.28314		191,872,800,000,000.00	22,680,000,000	1,494,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.01500	110.25107	9.01500	110.22422				48,681,000,000,000.00	5,400,000,000	4,372,500,000.00
DV24	On 18/02/2024	Spot Bond	9.11500	103.34853	9.11500	108.15498				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.65500	103.16552	9.65500	108.17420				5,793,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.01534				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72739				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.74474				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.64100				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.59562				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89385				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.11000	125.40174	8.11000	125.37465				32,440,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47122				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	102.90907	0.10000	134.86968				400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.94000	123.93040	1.94000	123.91658				31,783,020,000,000.00	16,383,000,000	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.13708	1.96000	111.12464				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.21499	2.09500	109.20236				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.37238	2.15500	101.36046				0.00	0	9,300,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.73500	103.97859	9.73500	103.95173				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.58500	109.80415	9.58500	109.77622				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.08500	102.37696	10.08500	102.34958				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.34500	93.42580		10.34500	96.69181			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.43000	105.04657		10.43000	104.32377			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.65419			0.00	0	1,620,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.38280			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.97800			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.41580			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42671			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	87.15955		100.00000	86.95873			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	61.48957		100.00000	61.29759			0.00	0	37,000,000.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.09445		3.00000	131.07604			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.51000	102.47437		11.51000	102.44320			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.08044			0.00	0	100,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.23443			0.00	0	19,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.01388			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.97000	98.87772		9.97000	98.85144			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.71129			0.00	0	54,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50031			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.75669			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.77583			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.76774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.75225			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.74524			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.79208			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27710			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.78423			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.77523			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.78603			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.77854			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.92000		104.23671		6.92000	104.21733		141,168,000,000,000.00	20,400,000,000	5,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.81000		107.30932		7.81000	107.28686		441,265,000,000,000.00	56,500,000,000	14,504,900,000.00	
ES23	On 25/01/2023	Spot Bond	8.56500		108.88756		8.56500	108.86274		172,950,403,554,000.00	20,192,691,600	5,569,711,900.00	
ES26	On 02/04/2026	Spot Bond	8.90500		95.17344		8.90500	95.15078		228,564,635,000,000.00	25,667,000,000	8,832,300,000.00	
ES33	On 15/09/2033	Spot Bond	9.55000		85.10741		9.52500	85.27366		1,463,060,000,000,000.00	53,200,000,000	29,118,900,000.00	
ES42	On 25/04/2042	Spot Bond	9.71500		90.80978		9.71500	90.78624		320,595,000,000,000.00	33,000,000,000	16,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.64585			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.70040			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.49073			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40002			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.84259			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.29340			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.50948			0.00	0	7,500,000,000.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.73915			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.41184		100.00000	10.38662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.13292		100.00000	10.10837			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.93284			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.97266			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.05204			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.13110			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.75000		103.77076		6.75000	103.75171			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.39000		97.96551		9.39000	97.94095			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02607			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02600			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.28114			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.87519			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.45084			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.47600			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.33500		99.54537		10.33500	100.16325			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.19000		104.28242		11.19000	104.25141			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.67946			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		128.98552		2.20000	129.83546			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.11365		2.15000	274.69449			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000		102.58638		2.37000	109.03512			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		102.18778		2.49000	158.41375			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		117.93341		2.33000	212.45828			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.76000		111.29403		7.76000	111.27100			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86400		62.01155		7.86400	61.37612			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46700		39.66890		9.46700	38.77910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.39498		9.70000	37.47577			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	67.62443		100.00000	67.49613			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	69.95436		100.00000	69.82164			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.30046			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23684			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23684			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.76169			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.19906			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20721			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41635			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03806			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14479			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.38107		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.38107		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.39561			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12251			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	101.06716			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22049			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	101.10321			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.30616		6.00000	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
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.17651			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	101.46227			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.41753			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	15.30777		100.09221	15.27066			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.99629			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.20174			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.34994			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.05785			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.45229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.11867			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13171			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02890			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04527			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38554			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02594			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.65339		13.22500	58.63265			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96405			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96533			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45412			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01176			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	93.87589		3.61500	97.10729			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.05815			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.05815			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.71675			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83406			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.10258			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.89514			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96921			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.02536			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.14438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91574		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.02509		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.23860		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32152		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.03497		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32023		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.95759		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.73254		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.04527		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.04527		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.96220		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70786		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.74886		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.97895		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55746		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.10707		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.53995		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.96104		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51865		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.52016		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42833		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38585		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42833		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.38415		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02077			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.51128		8.75000	100.02352			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.90368			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.97207		100.00000	9.92935			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.09788		100.00000	9.05890			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12253			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.11606			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.28623			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.22143			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		116.06275		3.44000	119.46621			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13687			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.14858			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		107.17051		3.42000	119.62581			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		99.80130		1.69000	127.22587			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		104.53915		3.44000	119.46621			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		101.59643		2.67000	124.87290			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		104.13108		2.74000	131.90708			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24878			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.56963			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55729			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.58491			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98590			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32144			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27209			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07489			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.44676			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07361			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.17508			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.55297			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92750			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.21968		100.00000	10.19491			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	59.43113		100.00000	59.24558			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.81000	149.29079		4.81000	149.26268			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95555			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.77533			0.00	0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.94677			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.37467			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.90254			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.21634			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.91272			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.18800	81.82231		2.18800	97.71576			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.52000	99.20559		2.52000	129.91518			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.33334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond		10.38000	100.44654		10.38000	100.41858			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.44654		10.38000	100.41858			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	100.14950			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.18651			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.66000	96.59153		2.66000	104.85398			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.64000	202.79809		2.64000	203.17964			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.63000	105.43225		2.63000	105.41853			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56398			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.67000	201.92980		2.67000	202.30831			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.22695			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.47000	108.03226		2.47000	108.01867			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.72000	103.74954		2.72000	103.73579			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68332			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	44.83793		100.00000	44.64075			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.66000	124.25769		2.66000	264.35961			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.01626		2.16000	274.48723			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	122.23095		2.88000	260.04616			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.27697		2.57000	126.63817			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	130.73036		2.10000	126.71839			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.01451			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.64079		2.50000	104.62755			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.56772		104.97509	19.51822			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.79270		101.07593	23.73451			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.92645		100.44759	15.88771			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.14736		100.76967	22.09333			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		114.53947		2.16000	114.52598			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		96.99083		2.33000	109.44469			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.51588			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000		96.71855		2.36000	109.13735			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.63216			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.08701		2.36000	342.57298			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.91698			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.98044			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.92558			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.49865			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.34216			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.59502			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.79500		103.85428		5.79500	103.83785			0.00	0	7,450,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72000		104.65917		6.72000	104.64038		1,344,000,000,000.00	200,000,000	450,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.52000		104.07972		7.52000	104.05884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond		7.94000	104.87262		7.94000	104.85043			0.00	0	250,000,000.00
FRX18	On 14/04/2018	Spot Bond		8.14000	110.68562		8.14000	110.66149			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.69000	103.34365		8.69000	103.31976			0.00	0	776,700,000.00
FRX20	On 01/10/2020	Spot Bond		8.88500	102.43516		8.88500	102.41082			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.40500	93.79458		9.40500	93.77116			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.55500	109.44736		9.55500	109.41945			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.85500	99.73386		9.85500	100.81539			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.15500	99.20462		10.15500	99.17749			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.34000	80.90782		10.34000	80.88553			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	100.84252			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.87516			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.88820			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.92076			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.97288			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01195			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.18110			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33372			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.40498			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.46963			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.48478			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.52790			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.59263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.64656			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.88379			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76987			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.05174			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.20000	103.72205		9.20000	103.69656			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.05098			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.62719			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	100.24386			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24905			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.25904			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.27145			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.28863			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	101.18292			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.70907			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.43846			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.27079			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60387			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13194			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.64680			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.85946			0.00	0	0.00

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		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.30527			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.72931			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.92103			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32131			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80206			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.09011			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.01202			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.11839			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.49215			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17063			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	100.00000	80.04386			100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35578			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.12743		100.88154		8.12743	94.53036			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.37185			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.48011		100.89779		8.48011	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.39248			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.93031		100.92085		8.93031	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	100.41768			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	100.41814			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49752			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51600			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99713			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.23000		101.21674		9.23000	101.19151			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.20000		107.41891		8.20000	107.39546			33,128,000,000,000.00	4,040,000,000	2,120,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		131.17916		1.94000	279.09054			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		133.88891		1.96000	284.85551			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.48500		98.10810		9.48500	98.08340			21,815,500,000,000.00	2,300,000,000	3,065,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.51500		97.80780		9.51500	97.78310			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		56.82833		100.00000	56.69066			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.75337		100.00000	14.71763			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		87.14467		100.00000	86.94107			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		39.57383		100.00000	39.47797			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.20036		100.00000	20.15142			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.29594		100.00000	16.25646			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		60.30840		100.00000	60.16230			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		116.13986		1.72000	115.90863			182,197,094,040,000.00	07,174,761,200	87,438,007,800.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.90000	120.36225	1.90000	120.34896				102,166,657,310,000.00	53,771,924,900	80,372,031,500.00
I2046	On 31/03/2046	Spot Bond	1.95000	121.07587	1.95000	121.06231				3,023,184,450,000.00	1,550,351,000	61,559,597,500.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.57336	2.00000	127.55893				53,649,920,600,000.00	26,824,960,300	28,693,094,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	94.85000				0.00	0	7,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.65000	105.71773	7.65000	105.69616				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68455				0.00	0	6,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.76511				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.15000	105.76335	8.15000	105.74040				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.10000	109.75289	8.10000	109.72921				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.51479				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000	118.83287	4.66000	119.85030				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.97000	100.32784	7.97000	104.43138				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00822				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.01143				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000	101.21237	1.51000	128.39126				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.04335	2.17000	130.09868				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.00321				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.89685				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.22000	104.73586	8.22000	104.71281				0.00	0	5,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42246				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.56570				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.15611				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.82000	98.11198	8.82000	98.08885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond	9.30000	91.87027		9.30000	91.84758			0.00	0	3,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23673			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.30000	99.56328		8.30000	99.54117			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.35000	99.04152		9.35000	98.99434			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12969			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.13350			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.91000	98.96762		7.91000	98.94676			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.60000	98.55095		8.60000	98.52840			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.14747			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.89363			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.87000	101.34139		7.87000	101.31978			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.56000	102.17280		8.56000	106.74350			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.76500	102.74563		9.76500	107.83259			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.70783			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26509			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17079			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.17452			0.00	700,000,000	350,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.17810			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00485		100.00000	0.00484			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.40284			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.31444			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.98500	99.42117		8.98500	99.39730			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.50902		5.00000	101.49533			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.50902		5.00000	101.49533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.10742		5.00000	100.09398			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.50902		5.00000	101.49533			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.59464		4.00000	101.58371			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		31.10399		100.00000	30.96228			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.87548		100.00000	30.73481			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.87548		100.00000	30.73481			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.34372		9.20000	109.31686			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82195			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82195			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.75675			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.33399		100.00000	8.31380			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	99.90626			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.90000		103.51504		8.90000	103.49055			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32118			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97496			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.46817			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.53108		100.00000	10.50557			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		59.43113		100.00000	59.24558			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		69.52381		100.00000	69.39163			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		81.19502		100.00000	81.19502			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN434U	On 19/08/2014	Spot Bond	100.00000		98.53059	100.00000	98.26923				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		96.72977	100.00000	96.47786				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		94.99359	100.00000	94.75064				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		99.20000	100.00000	98.41270				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		81.73231	100.00000	81.20500				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		96.67261	100.00000	95.91142				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		91.60714	100.00000	90.92350				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		85.86643	100.00000	85.37855				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		82.56387	100.00000	82.11270			2,690,000,000,000,000.00	26,900,000,000	26,900,000,000.00	
IN470U	On 21/10/2014	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.83857	100.00000	81.65548				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		80.57395	100.00000	80.39648			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
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		99.93374	6.05000	99.86757				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.69763	6.15000	99.63068				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.46371	6.15000	99.39708				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.98305	6.25000	98.91599				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.86575	6.25000	98.79885				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.74873	6.25000	98.68199				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	100.00000		80.57395	100.00000	100.00000				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	100.00000		79.34783	100.00000	79.17570			1,840,000,000,000,000.00	18,400,000,000	16,700,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.92899				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06812		102.75638	11.06812	102.10632				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06812		101.06343	11.06812	101.08219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02327			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.62528			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00291			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.24440		6.50000	102.22654			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09034			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.54786			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.97273			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41635			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98063			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.33816			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79991			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79344			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05280			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92854			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39444			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37804			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19642			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.32130			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.38585			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76187			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.36626			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.97602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21005			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.75767			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.40953			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72097			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46635			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.47284			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.66000	103.12017		8.66000	103.09629			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71835			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.73645			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.74853			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.38457			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.53500	101.19970		9.53500	101.17409			19,070,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07001			0.00	0	4,500,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.70000	106.42529		8.70000	106.40067			27,840,000,000,000.00	3,200,000,000	1,255,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60576			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.56164			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.91302			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.80867			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04200			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.83000	102.74147		8.83000	102.71721			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.85752			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.44373			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	96.69884		3.26000	123.60680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.67000	138.78761		3.67000	138.76562			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.80507			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.59567			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.49284			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.26374			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.91497			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.72000	95.35304		3.72000	96.17036			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.72000	95.27355		3.72000	102.36567			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.35662			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.83715			0.00	600,000,000	300,000,000.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97496			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.44000	113.65400		10.44000	113.62257			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.36552			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.77000	137.25801		3.77000	137.23589			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	81.19501		100.00000	81.19500			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	99.85849		100.00000	99.59005			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	94.50893		100.00000	94.26845			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	83.22148		100.00000	82.66667			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	96.30080		100.00000	95.68742			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	92.16518		100.00000	91.60320			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	88.39191		100.00000	87.87500			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29824			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.39470				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	97.08738	6.00000	99.95071				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.54713	6.15000	99.48039				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.43039	6.15000	99.36380				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.94951	6.25000	98.88249				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.83229	6.25000	98.76543				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.89664				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85696				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.61015				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.63308				0.00	0	600,000,000.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.93334				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.46326				0.00	0	1,000,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.64664				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30801				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46644				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46969				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.47618				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44695				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.35349				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18300				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.98180				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.84922				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.33070				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.31675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.71196			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50084			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.27829			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16365			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	100.90860			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.75932			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.77991			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77990			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.16000	106.24367		9.16000	101.05194			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.51298		100.00000	16.45090			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.05684		100.00000	10.01262			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.37179			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.40500	105.05014		9.40500	100.07182			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18646			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	65.55688		100.00000	65.39807			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	84.38477		100.00000	84.19471			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92219			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	25.40073		100.00000	25.33919			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.11644			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	98.39572		100.00000	98.13333			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	96.31357		100.00000	96.06597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.05045	100.00000	82.86629				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		72.44471	100.00000	72.31055				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.04846	100.00000	81.86892				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.87661	100.00000	61.72672				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.12754				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.17089				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.90364				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00005	100.00000	75.00005				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.65078				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.14660				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.68500		141.06773	8.68500	141.03514				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.18324				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.94016				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.42496				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.36802				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14152				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.80000		96.96097	8.80000	96.93791				0.00	0	1,349,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.95000		72.62654	8.95000	98.60302				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.45000		98.56620	9.45000	98.54106				0.00	0	4,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.61250				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.65000		101.66902	10.65000	101.64021			22,152,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.76140				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.60189				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.70950				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.83860			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46516			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.90608			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.75697			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.48017			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.70217			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	98.39572		100.00000	98.13333			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.80101			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.77908			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	91.31514		100.00000	91.08911			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53556			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62921			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59782			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.20650			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.68554			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97318			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.98501			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33446			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93473			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37936			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36302			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	100.00000	44.64292		100.00000	100.00000		0,440,000,000,000,000.00	04,400,000,000	50,000,000,000.00	
MBF041	On 07/08/2016	Spot Bond	100.00000	19.84033		100.00000	100.00000		4,050,000,000,000,000.00	40,500,000,000	20,000,000,000.00	
MBF042	On 07/08/2017	Spot Bond	100.00000	8.81793		100.00000	100.00000		4,250,000,000,000,000.00	42,500,000,000	30,000,000,000.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.70963		100.00000	65.55044			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	57.38235		100.00000	57.24334			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.74000	103.90665		8.74000	103.88237			0.00	0	121,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.63000	103.81779		8.63000	103.79383			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17226			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.09007			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.43388			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.26749			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.28383			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.36544			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.55930			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.58729			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03500	103.99547		8.03500	103.97309			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.81000	102.74970		8.81000	102.72563			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66000	102.72901		9.66000	102.70267			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.42000	102.30374		6.42000	102.28615			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91426			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.65000		103.75779		9.65000	103.73091			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.65000		104.24236		7.65000	104.22110			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.40716			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.96000		101.20704		8.96000	101.18280			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.00388			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.53500		107.59177		9.53500	106.44658		7,628,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.48669		100.00000	15.44918			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.77966			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.66000		101.14999		8.66000	101.12657			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.75000		102.06788		7.75000	102.04680		30,070,000,000,000.00	3,880,000,000	1,450,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.60000		104.59174		8.60000	104.56782			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.88550		100.89771	5.87113			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		5.96496		100.61875	5.95043			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	99.87116			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.86924			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.86813			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.85703			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.84387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.46541	100.00000	0.46429				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.46541	100.00000	0.46429				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.13000		96.81641	9.13000	96.79293				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.60000		99.02236	7.60000	99.00229				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.17000		100.54429	9.17000	100.51979				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.33383				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.98500		105.53926	8.98500	105.51405				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.52658				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.46500		105.38362	9.46500	105.35714				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.78567				0.00	99,200,000	24,800,000.00
NBK14A	On 26/06/2021	Spot Bond	9.18500		101.60569	9.18500	101.53051				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.59388				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.84016				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.51246				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.43243				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84520				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.75867				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.79199				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.35000		107.50259	7.35000	107.48151				0.00	0	4,871,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.53399				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.64000		115.81691	8.64000	115.79030				0.00	0	435,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.86000		34.85900	10.86000	34.84915				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.55000		104.33403	7.55000	104.31291				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.69935				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.37852				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.85000	105.75539	7.85000	105.73327				63,192,500,000,000.00	8,050,000,000	2,028,400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85812				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
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	102.20708				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74798				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64942				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47454				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.37999				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.13013				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30715				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	100.26900				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.29170				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.18659				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51501				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.40786				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.91199				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.83677				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.95659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90446			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.58708			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87250			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.85554			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85489			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.13362			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.03000	104.77456		10.03000	107.80532			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.98726			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.06500	103.50650		10.06500	106.56974			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.99371			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88786			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.88915			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.71025			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.60000	106.11600		8.60000	106.09172			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.30748			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.60630			0.00	13,080,000,000	6,540,000,000.00
NED15	On 08/04/2024	Spot Bond	10.02000	103.44649		10.02000	106.25061			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.65342			0.00	13,500,000,000	6,750,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51918			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.05000	113.03032		12.05000	112.99439			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	112.08425			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.13038			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	167.02222		2.17000	167.00252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	8.70000	103.34726	8.70000	103.32334			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01823			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.97889			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.33000	106.94486	9.33000	107.08000			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.48897			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.61579			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.40485			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.45748			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.42592			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.53000	106.96255	9.53000	108.24916			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.45753			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.48903			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.46799			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.73000	106.98043	9.73000	107.11081			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.53116			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.51006			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.52057			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.90931			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.78115			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.55212			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.50000	115.58352	8.50000	115.55724			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.93500	122.32410	8.93500	122.29505			0.00	0	203,300,000.00
NRA023		On 31/05/2023	Spot Bond	2.06500	172.50500	2.06500	172.48513			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.40500	124.40746		9.40500	124.37623			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.07228			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13731			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.82476			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90277			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.39055			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.43964			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.65151			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.07763			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.60762		100.00000	18.56254			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	38.71083		100.00000	38.61705			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.88000	104.83778		6.88000	104.81841			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.38242		100.00000	21.33062			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.39000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	60.00251		100.00000	59.85714			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94710			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.27435			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20037			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13174			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	100.00000	83.13540		100.00000	82.95228		2,900,000,000,000,000.00	29,000,000,000	14,500,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20141			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.11409			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.72911			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.63500	101.92284		9.63500	101.84019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.19105			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.19641			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.19882			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.20418			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.22718			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.23253			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15155			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.65000	106.01602		6.65000	105.99684			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.27500	99.35095		6.27500	99.33399			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.10500	40.52447		8.10500	40.51567			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.66500	112.49373		6.65000	112.49030		5,195,645,675,282,500.00	79,916,830,500	15,112,241,400.00	
R158		On 15/09/2015	Spot Bond	6.65000	112.51030		6.65000	112.49030			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.55000	93.13636		6.55000	93.12005			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.65000	118.57900		6.65000	118.55792			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.48000	87.44764		6.48000	87.43249			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.30000	118.16867		8.28500	118.27031		1,352,610,031,820,000.00	77,422,895,400	99,123,591,600.00	
R187P		On 21/12/2026	Spot Bond	8.02500	37.78706		8.02500	37.77894			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.94500	35.28893		7.94500	35.28142			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66000	285.11339		1.66000	285.08368		49,784,211,740,000.00	29,990,489,000	23,615,669,000.00	
R201		On 21/12/2014	Spot Bond	5.93000	102.13488		5.90500	102.12796		1,083,955,158,148,000.00	82,791,763,600	59,980,881,800.00	
R202		On 07/12/2033	Spot Bond	1.84000	228.22902		1.84000	228.20414		244,033,808,248,000.00	32,627,069,700	52,281,419,700.00	
R2023		On 28/02/2023	Spot Bond	8.08500	101.34069		8.06500	101.43930		7,367,974,232,503,500.00	11,314,067,100	17,209,733,500.00	
R203		On 15/09/2017	Spot Bond	7.09000	106.44245		7.10000	106.39430		0,601,535,518,341,000.00	95,280,044,900	53,139,319,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.69500	94.31809		8.69500	94.29628			6,995,953,525,000,000.00	04,595,000,000	39,432,900,000.00
R2032	On 31/03/2032	Spot Bond		8.84000	96.86103		8.84000	97.66517			2,314,091,000,000,000.00	61,775,000,000	49,200,000,000.00
R2037	On 31/01/2037	Spot Bond		8.91000	96.22789		8.91000	96.20509			2,660,793,300,000,000.00	98,630,000,000	95,142,000,000.00
R204	On 21/12/2018	Spot Bond		7.40000	103.24058		7.39000	103.25739			7,276,416,702,560,000.00	83,299,554,400	29,507,378,100.00
R2044	On 31/01/2044	Spot Bond		8.99000	97.71643		8.99000	97.69309			1,132,740,000,000,000.00	26,000,000,000	57,000,000,000.00
R2048	On 28/02/2048	Spot Bond		8.99500	101.23594		8.99500	101.21174			3,901,556,064,000,000.00	33,747,200,000	72,583,900,000.00
R207	On 15/01/2020	Spot Bond		7.66500	98.64840		7.65000	98.69324			8,146,668,817,686,000.00	62,840,028,400	94,407,597,200.00
R208	On 31/03/2021	Spot Bond		7.85000	96.77219		7.83500	96.82578			5,878,538,110,300,000.00	48,858,358,000	59,175,001,000.00
R209	On 31/03/2036	Spot Bond		8.86000	77.25868		8.83500	77.43274			7,623,146,731,538,000.00	60,400,308,300	47,409,482,100.00
R210	On 31/03/2028	Spot Bond		1.77000	172.01046		1.77000	171.99201			42,769,082,772,000.00	24,163,323,600	26,011,323,600.00
R211	On 31/01/2017	Spot Bond		0.81000	130.58361		0.81000	130.57304			128,986,785,369,000.00	59,242,944,900	77,500,944,900.00
R212	On 31/01/2022	Spot Bond		1.60000	135.23041		1.60000	135.21657			398,273,423,200,000.00	48,920,889,500	19,810,222,600.00
R213	On 28/02/2031	Spot Bond		8.73000	88.05039		8.70500	88.22325			6,088,659,829,605,000.00	97,440,988,500	01,489,474,800.00
R214	On 28/02/2041	Spot Bond		8.91500	78.41750		8.91500	78.39892			1,942,855,796,731,500.00	39,636,096,100	55,573,776,100.00
R226C	On 15/09/2014	Spot Bond		5.87500	99.39207		5.87500	99.37618			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.71000	96.09676		6.71000	96.07953			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.55000	93.13636		6.55000	93.12005			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.47000	90.29497		6.47000	90.27934			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.48000	87.44764		6.48000	87.43249			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.91000	97.86087		5.91000	97.84536			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.62000	94.49846		6.62000	94.48165			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.49000	91.62852		6.49000	91.61254			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.47000	88.78077		6.47000	88.76532			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.53000	85.88041		6.53000	85.86533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	7.07500	81.91699	7.07500	81.90143			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.12500	78.98959	7.12500	78.97448			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.39500	75.50742	7.39500	75.49244			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.37500	72.87647	7.37500	72.86205			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.35500	70.35076	7.35500	70.33688			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.34500	67.89053	7.34500	67.87715			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.61000	64.51114	7.61000	64.49797			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.59000	62.22277	7.59000	62.21011			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.75500	59.29699	7.75500	59.28467			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.72500	57.20520	7.72500	57.19335			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.69500	55.20315	7.69500	55.19176			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.66500	53.28658	7.66500	53.27563			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.62500	51.49541	7.62500	51.48488			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.58500	49.78365	7.58500	49.77353			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.22500	45.13708	8.22500	45.12714			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.18500	43.52721	8.18500	43.51767			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.14500	41.99092	8.14500	41.98177			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.10500	40.52447	8.10500	40.51567			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.06500	39.12429	8.06500	39.11584			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.02500	37.78706	8.02500	37.77894			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.98500	36.50960	7.98500	36.50179			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.94500	35.28893	7.94500	35.28142			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.57798			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.69993			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.59932			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.49046			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.37552		100.00000	15.33826			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.90821		100.00000	8.88663			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.31074		100.00000	19.26396			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17670			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14746			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.63148			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	103.10197			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76600			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39796			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.41193			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.01668			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.41185			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.03914			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.17270			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59511			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34814			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.40951			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.21338			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	102.42730			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.22387			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20114			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20114			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.19739			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.33554			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.62527			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.20959		12.35000	102.17576			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.38197			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.56848		100.00000	12.53804			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.84156			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49799			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38248			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23947			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.05482			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91047			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.66362		100.00000	2.65724			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	33.41003		100.00000	33.32910			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.16073		100.00000	12.13128			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	26.68201		100.00000	26.61737			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.55553			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.34095			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.13500	107.05986		9.13500	107.03374			0.00	0	762,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.31500	93.18503		9.31500	102.68279			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.85500	87.18413		9.85500	104.55836			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.91933			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.85000	108.33400		7.85000	108.31134			0.00	0	2,190,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60016			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.15000	103.19979		9.15000	103.17457			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.32669			0.00	0	350,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.09390			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.17596			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.31753			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.31215			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.30000	103.73308		7.30000	103.71287			365,000,000,000.00	50,000,000	1,063,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.89000	101.22640		8.89000	101.20235			41,960,800,000,000.00	4,720,000,000	2,360,200,000.00
SBN27	On 15/09/2015	Spot Bond	8.11000	110.91476		8.11000	110.89080			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.97000	111.06623		7.97000	111.04264			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.90000	111.14208		7.90000	111.11868			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.50000	102.58940		8.50000	102.56619			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.04500	110.98504		8.04500	110.96126			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.01000	111.02292		8.01000	110.99922			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98981			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09603			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71570			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.15000	105.37662		8.15000	105.35374			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91905			0.00	0	8,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.88903			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.91939			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.98500		107.28975		8.98500	107.26399			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.93500		103.07882		9.93500	103.05167			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.82972			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.83371			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.68953			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.94900			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.48000		103.31992		8.48000	103.29660			0.00	0	1,373,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.59175		100.00000	12.56357			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.60500		107.95284		9.60500	107.92487			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.46423			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.11500		99.69769		9.11500	99.67341			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.98500		96.01073		8.98500	95.98781			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.04303			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.93500		100.42329		9.93500	100.39669			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.53500		97.11335		9.53500	97.08877			0.00	0	3,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.70000		107.47937		7.70000	107.45730		268,789,444,000,000.00	34,907,720,000	6,523,500,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.19000		128.72465		2.19000	273.86659			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		102.58876		1.45500	128.56108		436,500,000,000.00	300,000,000	150,000,000.00	
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.43000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.49874				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.30001	100.00000	15.26295				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.45807	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		112.91378	2.08000	126.64749				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.24440	6.50000	102.22654				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.10040				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.77049				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.82554				0.00	0	1,160,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.13000		99.99295	9.13000	99.96856				0.00	0	261,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.08264				0.00	240,000,000	95,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86263				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.88392				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.80985				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.33551	100.00000	16.29594				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.12678				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		65.66290	100.00000	65.45789				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.02315				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		23.10812	100.00000	23.05214				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		25.43158	100.00000	25.35218				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.61008	100.00000	24.49429				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.95000	102.91380		7.95000	102.89164			27,666,000,000,000.00	3,480,000,000	10,652,350,000.00
SLI3	On 15/08/2023	Spot Bond	8.99000	98.06919		8.99000	98.85111			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.45000	102.72295		8.45000	102.69985			32,448,000,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.50366			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.54039			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.80638			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.55111			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14567			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.20000	103.51700		8.20000	103.49427			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50888			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76885			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.42082			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.38500	96.74965		9.38500	96.72541			26,278,000,000,000.00	2,800,000,000	3,929,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40695			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90525			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27776			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.44300	89.31047		9.44300	89.28796			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.50500	89.03503		9.50500	89.01244			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.15000	101.68589		7.15000	101.66649			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.91000	93.43369		8.91000	93.41156			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04323			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.28000	103.17869		8.28000	103.15595			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.47000	107.62183		2.47000	108.01867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	8.34000	99.80955		8.34000	99.78728			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.92616			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.70500	107.00785		9.70500	106.98014			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24591			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.91192			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.98903			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.93500	79.44037		9.93500	79.41944			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.35907			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.43662			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.40018			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93439			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.81983			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80341			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.75431			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68811			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.63883			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.45816			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.44264			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.34354			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	99.93433			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93447			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88646			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1126	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86747			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.73408			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81627			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.76685			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.75003			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.78320			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.68287			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.63273			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.53885			0.00	10,000,000,000	10,000,000,000.00
SY1136	On 05/09/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959			1,500,000,000,000,000.00	15,000,000,000	7,500,000,000.00	
SY1138	On 02/02/2015	Spot Bond	100.00000		67.23106	100.00000	67.10352			2,600,000,000,000,000.00	26,000,000,000	13,000,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.11000		110.24460	7.11000	110.22356			3,981,600,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.89500		103.90944	8.89500	103.88473			0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000		83.58233	100.00000	83.39407			0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		31.00446	100.00000	30.92936			0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.37425			0.00	0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00701			0.00	0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.36195			0.00	0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.25304			0.00	0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.33266			0.00	0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84910			0.00	0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.89476			0.00	0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.64982			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.14232			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.96575			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.18516			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.90000		101.68890		7.90000	101.66750			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.39127			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.40191			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.43925		7.83000	100.41830			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38541			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.39872			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41465			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.38541			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.39872			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.29952		7.16000	100.38306			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.42475			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42263			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47349			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46661			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.67294			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64947			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.38488			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40191			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.48880		8.73000	100.41883			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.38328			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.39872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond		8.86000	93.73293		8.86000	98.23278			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38009			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39872			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.42581			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41997			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41784			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47243			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47032			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45179			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63642			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.63851			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62806			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40936			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.07418		101.06155	6.05933			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.38328			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.54986			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.43111			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.45232			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.67502			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77136			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.40126			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40666			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.40126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.40666			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.40936			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39802			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40666			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43632			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.43632			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43632			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47940			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.49016			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47671			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69104			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.70438			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69905			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.15000	105.84028		8.15000	105.81717		50,365,696,000,000.00	6,179,840,000	4,499,170,000.00	
TL20	On 22/02/2020	Spot Bond	9.70000	87.36627		9.70000	87.31375			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.94000	105.84429		7.94000	105.82190		1,923,833,416,000,000.00	42,296,400,000	26,390,200,000.00	
TN20	On 17/09/2020	Spot Bond	9.18500	110.13357		9.18500	110.10669		315,964,000,000,000.00	34,400,000,000	13,007,600,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.70392		100.00000	0.70172			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38500	111.34697		9.38500	111.31922		95,351,600,000,000.00	10,160,000,000	4,880,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.62500	103.61666		9.62500	103.58975		327,427,870,000,000.00	34,018,480,000	17,000,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.60500	96.82836		9.60500	96.80367		62,816,700,000,000.00	6,540,000,000	2,720,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60305			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.59822			0.00	3,011,354,400	1,530,154,400.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.84705			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.84302			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.84251			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.82221			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.78049			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78576			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.58056			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.59316			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47589			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.50998			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.21439		10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.20905		9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.20871		100.00000	10.18238			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.18897			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.26544			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.30790			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.31638			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.55369			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.07663			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.32211		100.00000	11.27232			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.11342			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.43227			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.23010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.22488			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.51167			0.00	0	15,000,000,000.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.97582		0.00000	99.76301			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.78633			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.08501			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.28180			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.89502			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.66233			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.80912			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.43245			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.72957			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.45133			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.34046			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.74402			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.60017			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	100.00000	50.19026	100.00000	100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.28289	100.00000	14.24830				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.43251			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	71.64400	100.00000	71.37767				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39693			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21400			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29007			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.23965			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23378			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.22289			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17118			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36600			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.26688			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.22000			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.24310			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.23500		111.70481		9.23500	111.67740			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.38329			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73143			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.44000		106.04295		9.44000	106.01637			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.69490			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.66229			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98137			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.98057			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.98062			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72925			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74994			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.04000		111.48033		7.04000	111.45937		140,800,000,000,000.00	20,000,000,000	10,300,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.30000		239.08116		1.30000	239.05862			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.97000		103.30413		6.97000	103.28489			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.60000		105.21791		7.60000	105.19658		62,320,000,000,000.00	8,200,000,000	4,100,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.94500	105.88622		7.94500	105.86380			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27500	105.02815		8.27500	105.00501			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.37500	104.93141		8.37500	104.90801			41,875,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.60000	94.36002		6.60000	94.34337			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.53000	92.59850		6.53000	92.58224			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.92000	98.18458		5.92000	98.16895			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.60000	94.34337		6.60000	94.32672			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.33500	69.03479		7.33500	69.02127			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.52753		100.00000	43.44495			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.03967		100.00000	22.99596			0.00	0	0.00

Total for j-Bonds : **1.99e+017** **4,140,615,300** **'37 846 560 500.00**

Grand Total: **1.99e+017** **4,140,754,220** **'37 850 429 471.00**