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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2014

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		10.74790	10.74790	10.74160	10.74160		10.62	0.00	0	0.00
\$ / R	10.49	Call	On 07/08/2014	Any day expiry	258.13160	0.25813	252.32180	0.25232	258.132	18.81	0.00	0	5,000.00
\$ / R	10.72	Put	On 07/08/2014	Any day expiry	14.32390	0.01432	23.12280	0.02312	14.324	11.56	0.00	0	3,000.00
\$ / R	10.81	Put	On 07/08/2014	Any day expiry	69.62700	0.06963	81.43730	0.08144	69.627	12.62	0.00	0	2,000.00
\$ / R	10.90	Call	On 07/08/2014	Any day expiry	1.54960	0.00155	3.32620	0.00333	1.550	15.63	0.00	0	2,000.00
\$ / R	10.90	Put	On 07/08/2014	Any day expiry	153.64960	0.15365	161.72620	0.16173	153.650	15.63	0.00	0	2,000.00
\$ / R		On 08/08/2014	Any day expiry		10.74800	10.74800	10.74160	10.74160		10.61	0.00	0	0.00
\$ / R	10.74	Call	On 08/08/2014	Any day expiry	38.42800	0.03843	38.85440	0.03885	38.428	10.80	0.00	0	250.00
\$ / R		On 13/08/2014	Any day expiry		10.75490	10.75490	10.75020	10.75020		9.77	0.00	0	0.00
\$ / R	10.60	Call	On 13/08/2014	Any day expiry	170.73130	0.17073	166.63410	0.16663	170.731	11.27	0.00	0	7,000.00
\$ / R		On 22/08/2014	Any day expiry		10.77110	10.77110	10.76610	10.76610		9.65	0.00	0	0.00
\$ / R	10.33	Put	On 22/08/2014	Any day expiry	5.70880	0.00571	6.11840	0.00612	5.709	12.19	0.00	0	19,547.00
\$ / R	12.07	Call	On 22/08/2014	Any day expiry	0.24170	0.00024	0.21740	0.00022	0.242	18.75	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.78010	10.78010	10.77500	10.77500		9.43	0.00	0	1,959.00
\$ / R	10.80	Put	On 27/08/2014	Any day expiry	110.25050	0.11025	111.76840	0.11177	110.250	9.68	0.00	0	500.00
\$ / R	12.83	Call	On 27/08/2014	Any day expiry	0.13090	0.00013	0.11510	0.00012	0.131	22.86	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.78190	10.78190	10.77670	10.77670		9.44	0.00	0	0.00
\$ / R	8.30	Put	On 28/08/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	20.50	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	45.11580	0.04512	41.60300	0.04160	45.116	10.56	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry			10.79090	10.79090	10.78560	10.78560		9.54	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	116.39840	0.11640	117.66110	0.11766	116.398	9.54	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	72.55000	0.07255	69.01620	0.06902	72.550	10.13	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	181.65000	0.18165	183.41620	0.18342	181.650	10.13	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.80180	10.80180	10.79630	10.79630		9.62	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	157.70040	0.15770	152.99370	0.15299	157.700	9.63	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.81460	10.81460	10.80900	10.80900		9.78	420,525,721.00	38,885	665,166.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.01740	0.00002	0.02100	0.00002	0.017	17.05	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02510	0.00003	0.02980	0.00003	0.025	16.73	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.02750	0.00003	0.03260	0.00003	0.028	16.65	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.04350	0.00004	0.05050	0.00005	0.043	16.25	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.31880	0.00132	1.39060	0.00139	1.319	12.84	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.38000	0.00238	2.58370	0.00258	2.380	11.18	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.21890	0.00322	3.53720	0.00354	3.219	10.42	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	4.31750	0.00432	4.79120	0.00479	4.318	9.74	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	4.46690	0.00447	4.96180	0.00496	4.467	9.67	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	4.62280	0.00462	5.14030	0.00514	4.623	9.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	4.95590	0.00496	5.52090	0.00552	4.956	9.44	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	5.31930	0.00532	5.93660	0.00594	5.319	9.29	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	7.97640	0.00798	8.68510	0.00869	7.976	9.33	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	14.46350	0.01446	15.26760	0.01527	14.463	9.40	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	431.21600	0.43122	426.42980	0.42643	431.216	9.42	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	16.61600	0.01662	17.42980	0.01743	16.616	9.42	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	27.87330	0.02787	28.65430	0.02865	27.873	9.49	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	346.03820	0.34604	341.19200	0.34119	346.038	9.51	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	31.43820	0.03144	32.19200	0.03219	31.438	9.51	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	337.94510	0.33795	333.08240	0.33308	337.945	9.52	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	35.33780	0.03534	36.05670	0.03606	35.338	9.53	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	41.84920	0.04185	42.50330	0.04250	41.849	9.56	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	291.25550	0.29126	286.25740	0.28626	291.255	9.57	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	46.65550	0.04666	47.25740	0.04726	46.656	9.57	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	51.85030	0.05185	52.39430	0.05239	51.850	9.59	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	269.19770	0.26920	264.11070	0.26411	269.198	9.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	54.59770	0.05460	55.11070	0.05511	54.598	9.60	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	69.89260	0.06989	70.23740	0.07024	69.893	9.65	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	221.36280	0.22136	216.03580	0.21604	221.363	9.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	91.83760	0.09184	91.96550	0.09197	91.838	9.70	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	184.65390	0.18465	179.11250	0.17911	184.654	9.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	173.32660	0.17333	167.72100	0.16772	173.327	9.74	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	147.02410	0.14702	141.28010	0.14128	147.024	9.78	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	138.55560	0.13856	132.91380	0.13291	138.556	9.89	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	143.95560	0.14396	143.91380	0.14391	143.956	9.89	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	149.89140	0.14989	149.90200	0.14990	149.891	9.94	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	130.53660	0.13054	125.00380	0.12500	130.537	9.99	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	119.31840	0.11932	113.95760	0.11396	119.318	10.15	357,955.20	3,000	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	109.02060	0.10902	103.84120	0.10384	109.021	10.31	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	99.58470	0.09958	94.59540	0.09460	99.585	10.47	7,269.68	73	7,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	80.59200	0.08059	76.06030	0.07606	80.592	10.84	402,960.00	5,000	15,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	265.99200	0.26599	267.06030	0.26706	265.992	10.84	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	59.64890	0.05965	55.76970	0.05577	59.649	11.36	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	57.89290	0.05789	54.07740	0.05408	57.893	11.42	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	38.34160	0.03834	35.35100	0.03535	38.342	12.16	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	28.83340	0.02883	26.34510	0.02635	28.833	12.68	1,297.50	45	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	24.78550	0.02479	22.48840	0.02249	24.786	12.90	768.35	31	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	20.10160	0.02010	18.05640	0.01806	20.102	13.21	1,990.06	99	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	18.94520	0.01895	16.96730	0.01697	18.945	13.30	1,231.44	65	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	18.39350	0.01839	16.44950	0.01645	18.393	13.34	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	703.79350	0.70379	707.44950	0.70745	703.794	13.34	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	17.85960	0.01786	15.94790	0.01595	17.860	13.38	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	6.87880	0.00688	5.82520	0.00583	6.879	14.87	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	4.38570	0.00439	3.67140	0.00367	4.386	15.38	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,189.78570	1.18979	1,194.67140	1.19467	1,189.786	15.38	239,146.93	201	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.88760	0.00189	1.57610	0.00158	1.888	16.16	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.47950	0.00148	1.23670	0.00124	1.479	16.39	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.31150	0.00131	1.09710	0.00110	1.312	16.51	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	1.12940	0.00113	0.94590	0.00095	1.129	16.65	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.46160	0.00046	0.39210	0.00039	0.462	17.54	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.82740	10.82740	10.82180	10.82180		9.88	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	36.26580	0.03627	35.75110	0.03575	36.266	9.48	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	44.99510	0.04500	44.38130	0.04438	44.995	9.53	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.83470	10.83470	10.82910	10.82910		9.96	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	143.93000	0.14393	142.56850	0.14257	143.930	9.96	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.65350	0.00065	0.57000	0.00057	0.653	18.25	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.84020	10.84020	10.83460	10.83460		9.92	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.02570	0.00003	0.01680	0.00002	0.026	19.20	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	124.79100	0.12479	118.70750	0.11871	124.791	10.66	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.85660	10.85660	10.85100	10.85100		10.21	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	244.61690	0.24462	236.71460	0.23671	244.617	10.08	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.89620	10.89620	10.89010	10.89010		10.51	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.14880	0.00015	0.13860	0.00014	0.149	17.72	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	170.39990	0.17040	168.06530	0.16807	170.400	10.36	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	115.22370	0.11522	109.43740	0.10944	115.224	11.98	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	4.48710	0.00449	3.79700	0.00380	4.487	18.63	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.90750	10.90750	10.90130	10.90130		10.52	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	19.56090	0.01956	18.73110	0.01873	19.561	10.21	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	47.24240	0.04724	44.00810	0.04401	47.242	14.79	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.90940	10.90940	10.90320	10.90320		10.53	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	311.03380	0.31103	302.20110	0.30220	311.034	10.31	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	139.37320	0.13937	132.77450	0.13277	139.373	11.77	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.94790	10.94790	10.94130	10.94130		10.68	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	185.40710	0.18541	183.20060	0.18320	185.407	10.56	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	5.62470	0.00562	5.16000	0.00516	5.625	17.83	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.95370	10.95370	10.94700	10.94700		10.88	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.63120	0.00063	0.56050	0.00056	0.631	17.51	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	171.78080	0.17178	164.97100	0.16497	171.781	11.99	0.00	0	5,000.00

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\$ / R	On 10/12/2014	Any day expiry		10.97700	10.97700		10.96990	10.96990		10.94	45,677,979.60	4,150	800.00
\$ / R	On 11/12/2014	Any day expiry		10.97900	10.97900		10.97180	10.97180		10.94	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		10.98090	10.98090		10.97380	10.97380		10.95	136,865,937.60	12,464	172,244.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.35480	0.00335	3.04110	0.00304	3.355	14.08	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	5.93950	0.00594	5.08320	0.00508	5.940	12.58	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	10.81350	0.01081	8.82880	0.00883	10.813	11.12	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	13.62330	0.01362	11.18650	0.01119	13.623	10.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	20.10600	0.02011	17.33160	0.01733	20.106	10.65	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	908.33030	0.90833	898.28110	0.89828	908.330	10.54	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	27.43030	0.02743	24.48110	0.02448	27.430	10.54	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	730.08030	0.73008	720.17270	0.72017	730.080	10.30	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	54.93980	0.05494	52.26670	0.05227	54.940	10.26	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	56.46440	0.05646	53.83090	0.05383	56.464	10.25	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	58.02410	0.05802	55.43280	0.05543	58.024	10.23	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	61.25080	0.06125	58.75340	0.05875	61.251	10.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	64.62630	0.06463	62.23020	0.06223	64.626	10.19	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	73.62730	0.07363	71.16820	0.07117	73.627	10.24	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	76.01170	0.07601	73.53970	0.07354	76.012	10.26	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	88.73630	0.08874	86.21360	0.08621	88.736	10.32	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	94.21000	0.09421	91.67320	0.09167	94.210	10.35	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	102.83810	0.10284	100.29570	0.10030	102.838	10.39	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	118.35940	0.11836	115.83000	0.11583	118.359	10.46	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	128.36890	0.12837	125.86160	0.12586	128.369	10.50	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	153.78170	0.15378	151.37930	0.15138	153.782	10.60	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	416.46640	0.41647	407.02640	0.40703	416.466	10.64	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	410.51410	0.41051	401.09660	0.40110	410.514	10.66	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	204.13910	0.20414	202.06290	0.20206	204.139	10.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	348.96920	0.34897	339.90040	0.33990	348.969	10.81	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	343.73070	0.34373	334.69920	0.33470	343.731	10.82	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	257.79450	0.25779	256.16700	0.25617	257.795	10.92	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	268.30640	0.26831	266.77370	0.26677	268.306	10.95	0.00	0	52,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	279.18840	0.27919	270.78160	0.27078	279.188	11.12	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	298.28840	0.29829	296.98160	0.29698	298.288	11.12	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	362.30960	0.36231	361.50250	0.36150	362.310	11.47	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	431.24280	0.43124	430.96620	0.43097	431.243	11.81	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	175.76560	0.17577	169.15570	0.16916	175.766	12.30	12,127.83	69	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	142.62970	0.14263	136.86930	0.13687	142.630	12.85	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	124.45320	0.12445	119.15120	0.11915	124.453	13.25	11,200.79	90	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	121.46280	0.12146	116.24140	0.11624	121.463	13.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	120.00230	0.12000	114.82070	0.11482	120.002	13.36	136,682.62	1,139	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	79.61910	0.07962	75.70260	0.07570	79.619	14.67	0.00	0	23,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	78.77490	0.07877	74.88860	0.07489	78.775	14.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	71.44980	0.07145	67.78960	0.06779	71.450	15.01	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	58.36490	0.05836	55.08200	0.05508	58.365	15.64	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	57.76680	0.05777	54.50290	0.05450	57.767	15.67	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	30.61740	0.03062	28.36270	0.02836	30.617	17.98	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	29.21710	0.02922	27.02500	0.02703	29.217	18.18	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	25.91460	0.02591	23.56100	0.02356	25.915	18.83	0.00	0	41,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	25.62680	0.02563	23.22080	0.02322	25.627	18.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	7.55470	0.00755	5.47290	0.00547	7.555	22.74	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.98670	10.98670	10.97950	10.97950		10.93	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	195.75740	0.19576	193.61460	0.19361	195.757	10.73	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	21.76990	0.02177	18.50600	0.01851	21.770	21.06	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.00220	11.00220	10.99480	10.99480		11.09	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.17620	0.00118	1.14190	0.00114	1.176	17.10	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	232.17990	0.23218	224.67310	0.22467	232.180	11.76	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.07200	11.07200	11.06350	11.06350		11.26	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.21740	0.00222	2.13450	0.00213	2.217	16.65	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	209.97950	0.20998	207.95290	0.20795	209.980	10.87	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	299.90830	0.29991	291.52810	0.29153	299.908	11.72	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	46.77010	0.04677	43.44480	0.04344	46.770	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.12700	11.12700	11.11800	11.11800		11.45	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	217.20960	0.21721	215.64160	0.21564	217.210	10.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	60.38730	0.06039	57.32320	0.05732	60.387	23.24	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.12890	11.12890	11.12000	11.12000		11.45	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.33000	0.00333	3.26550	0.00327	3.330	16.43	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	374.45730	0.37446	365.67550	0.36568	374.457	11.59	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.16460	11.16460	11.15550	11.15550		11.60	1,674,690.00	150	22,317.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	56.16340	0.05616	54.60600	0.05461	56.163	11.10	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	87.26660	0.08727	85.55640	0.08556	87.267	10.89	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	124.33380	0.12433	122.64000	0.12264	124.334	10.72	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	200.24610	0.20025	198.96050	0.19896	200.246	10.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	216.53410	0.21653	215.36560	0.21537	216.534	10.97	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	265.10180	0.26510	264.31480	0.26431	265.102	11.16	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	191.69560	0.19170	186.59840	0.18660	191.696	13.97	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	120.90850	0.12091	117.41410	0.11741	120.909	15.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	90.76410	0.09076	88.00780	0.08801	90.764	16.83	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	71.44020	0.07144	68.90190	0.06890	71.440	21.49	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.18640	11.18640	11.17710	11.17710		11.63	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	223.61030	0.22361	222.79820	0.22280	223.610	11.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	59.41380	0.05941	57.44960	0.05745	59.414	22.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24980	11.24980	11.24030	11.24030		11.86	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	225.48540	0.22549	226.93750	0.22694	225.485	11.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	66.23990	0.06624	61.22740	0.06123	66.240	22.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30950	11.30950	11.29870	11.29870		12.08	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	230.78380	0.23078	230.99150	0.23099	230.784	11.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	68.51960	0.06852	66.82720	0.06683	68.520	22.48	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.34310		11.34310	11.34310	11.33120	11.33120		12.13	1,134,310.00	100	15,846.00
\$ / R	On 26/06/2015	Any day expiry			11.37250	11.37250	11.35960	11.35960		12.29	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	235.47380	0.23547	235.46020	0.23546	235.474	11.21	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	68.40080	0.06840	66.10780	0.06611	68.401	22.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.44170	11.44170	11.42670	11.42670		12.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	242.22740	0.24223	241.76740	0.24177	242.227	11.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	74.06250	0.07406	71.09780	0.07110	74.063	22.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.50320	11.50320	11.48820	11.48820		12.77	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	251.58690	0.25159	249.60320	0.24960	251.587	11.61	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 27/08/2015	Any day expiry	16.50	Call	76.85540	0.07686	72.52460	0.07252	76.855	22.24	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.54160	11.54160	11.52700	11.52700		12.83	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	185.02790	0.18503	183.07680	0.18308	185.028	11.65	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	283.38860	0.28339	276.66200	0.27666	283.389	16.14	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.57150	11.57150	11.55730	11.55730		12.97	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	257.75530	0.25776	256.59580	0.25660	257.755	11.76	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.97920	0.07798	75.23810	0.07524	77.979	21.95	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.63550	11.63550	11.62200	11.62200		13.14	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	264.22290	0.26422	262.64940	0.26265	264.223	11.92	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	86.52030	0.08652	83.82060	0.08382	86.520	21.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.69520	11.69520	11.68250	11.68250		13.37	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	268.86730	0.26887	266.97920	0.26698	268.867	12.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.10070	0.07810	75.80440	0.07580	78.101	21.65	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.73580	11.73580	11.72350	11.72350		13.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,077.27460	1.07727	1,063.60100	1.06360	1,077.275	12.20	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.75070	11.75070	11.73860	11.73860		13.39	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	271.94120	0.27194	269.77120	0.26977	271.941	12.11	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	70.99330	0.07099	69.00060	0.06900	70.993	21.40	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.81460	10.81460	10.80900	10.80900		9.78	237,921.20	22	1,228.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.98090	10.98090	10.97380	10.97380		10.95	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	42,247.84960	0.42248	41,301.71560	0.41302	42,247.850	10.63	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.16460	11.16460	11.15550	11.15550		11.60	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.19830	18.19830	18.22610	18.22610		9.93	9,827,082.00	540	53,949.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	3.89630	0.00390	3.04190	0.00304	3.896	13.51	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	14.20910	0.01421	14.25150	0.01425	14.209	10.61	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	21.17740	0.02118	21.36620	0.02137	21.177	10.18	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	49.98420	0.04998	47.05050	0.04705	49.984	10.11	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	58.44420	0.05844	54.52150	0.05452	58.444	10.09	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	42.21550	0.04222	43.90030	0.04390	42.216	11.33	1,097.60	26	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	19.55790	0.01956	19.96840	0.01997	19.558	12.68	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	18.39210	0.01839	18.72160	0.01872	18.392	12.82	294.27	16	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	13.34140	0.01334	13.34770	0.01335	13.341	13.59	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.46170	18.46170	18.48750	18.48750		10.92	553,851.00	30	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	500.24420	0.50024	472.99680	0.47300	500.244	11.02	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.58890	18.58890	18.61270	18.61270		11.16	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	375.79380	0.37579	355.11450	0.35511	375.794	10.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	515.02330	0.51502	491.01020	0.49101	515.023	11.06	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	588.67280	0.58867	563.41310	0.56341	588.673	11.21	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	98.60050	0.09860	96.11060	0.09611	98.600	14.50	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	57.62570	0.05763	55.86110	0.05586	57.626	14.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	56.69700	0.05670	54.95230	0.05495	56.697	14.96	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.74610	18.74610	18.76910	18.76910		11.62	749,844.00	40	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.01660	19.01660	19.03560	19.03560		12.15	760,664.00	40	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10567	0.10567	0.10512	0.10512		10.36	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10736	0.10736	0.10679	0.10679		11.88	0.00	0	17,859.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10927		0.10927		0.10867	0.10867		13.01	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.44670		14.44670		14.45030	14.45030		10.01	1,733,604.00	120	67,883.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	6.10740		0.00611		6.90530	0.00691	6.107	10.57	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	17.85910		0.01786		19.19440	0.01919	17.859	9.41	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	38.05040		0.03805		38.15030	0.03815	38.050	9.56	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	122.95030		0.12295		116.91440	0.11691	122.950	9.86	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	135.38200		0.13538		128.57480	0.12857	135.382	9.89	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	8.03160		0.00803		7.32180	0.00732	8.032	13.53	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.19010		0.00219		2.00130	0.00200	2.190	15.54	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.67440		14.67440		14.67570	14.67570		10.87	1,584,835.20	108	13,693.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	37.04770		0.03705		37.82470	0.03782	37.048	10.54	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	65.31100		0.06531		62.03760	0.06204	65.311	10.48	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	64.69600		0.06470		61.30230	0.06130	64.696	14.13	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.92620		14.92620		14.92490	14.92490		11.39	746,310.00	50	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.17470		15.17470		15.16960	15.16960		11.89	758,735.00	50	150.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			501.27200		501.27200		500.70300	500.70300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			508.79700		508.79700		508.22300	508.22300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			516.94700		516.94700		516.36900	516.36900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			526.10800		526.10800		525.52600	525.52600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.51800		427.51800		427.45800	427.45800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.93500		433.93500		433.87800	433.87800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.88600		440.88600		440.83300	440.83300			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.03200		502.03200		502.15900	502.15900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.56700		509.56700		509.70100	509.70100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			517.73000		517.73000		517.87100	517.87100			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.36300		457.36300		457.10700	457.10700			0.00	0	55.00
ALBI	On 06/11/2014	Index Future			464.22900		464.22900		463.97200	463.97200			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			471.66500		471.66500		471.40900	471.40900			0.00	0	51.00
ALBI	On 07/05/2015	Index Future			480.02400		480.02400		479.76900	479.76900			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05620		10.05620		10.03600	10.03600		9.22	502,810.00	50	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.14900		10.14900		10.12730	10.12730		10.05	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	35.04410		0.03504		37.04060	0.03704	35.044	10.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	102.81210		0.10281		105.95350	0.10595	102.812	10.09	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	292.68570		0.29269		276.34560	0.27635	292.686	10.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	77.37290		0.07737		72.47000	0.07247	77.373	11.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	70.16380		0.07016		65.71150	0.06571	70.164	11.52	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.25290		10.25290		10.22950	10.22950		10.60	1,794,257.50	175	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.35590		10.35590		10.33010	10.33010		11.23	517,795.00	50	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.88340		9.88340		9.85820	9.85820		8.75	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.01400	10.01400		9.98730	9.98730		9.82	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future		35.11850	35.11850		-33.63620	-33.63620			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		750.42480	750.42480		745.99520	745.99520			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		839.46970	839.46970		835.36320	835.36320			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		87.35510	87.35510		-80.08920	-80.08920			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		682.16420	682.16420		676.73060	676.73060			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		74.12460	74.12460		70.52580	70.52580			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future		33.70000	33.70000		47.89810	47.89810			1,449,100.00	43,000	0.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		49.15300	49.15300		49.05490	49.05490			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.89550	11.89550		11.87580	11.87580		10.57	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.08660	12.08660		12.06510	12.06510		11.48	1,414,132.20	117	767.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.30080	12.30080		12.27650	12.27650		12.09	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74920	1.74920		1.74650	1.74650		9.72	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.76680	1.76680		1.76370	1.76370		10.36	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		123.99200	123.99200		124.01065	124.01065			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.38856	124.38856		124.40922	124.40922			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.39680	126.39680		126.41989	126.41989			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		9.53105	85.33604		9.55422	85.16212			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.62608	82.83176		9.64986	82.65620			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.71532	84.15921		9.73965	83.98242			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.78465	81.86198		9.80943	81.68422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	455.95700		455.95700		455.74800	455.74800			173,263,660.00	38	226.00
GOVI	On 06/11/2014	GOVI	462.80100		462.80100		462.59300	462.59300			175,864,380.00	38	382.00
GOVI	On 05/02/2015	GOVI	470.21500		470.21500		470.00800	470.00800			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	478.54800		478.54800		478.34300	478.34300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.19524		116.19524		116.21507	116.21507			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.95391		117.95391		117.97546	117.97546			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.70385		118.70385		118.72785	118.72785			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	120.42162		120.42162		120.44020	120.44020			0.00	0	648.00
I2038	On 06/11/2014	Bond Future	122.24417		122.24417		122.26454	122.26454			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.91917		122.91917		122.94204	122.94204			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	121.13610		121.13610		121.15419	121.15419			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.62528		121.62528		121.64507	121.64507			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.58857		123.58857		123.61091	123.61091			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	127.63738		127.63738		127.65591	127.65591			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.56921		129.56921		129.58971	129.58971			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.21599		130.21599		130.23917	130.23917			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	216.15000		216.15000		216.16200	216.16200			691,680,000.00	320	323.00
IGOV	On 06/11/2014	Index Future	219.42200		219.42200		219.43600	219.43600			702,150,400.00	320	1,190.00
IGOV	On 05/02/2015	Index Future	222.96300		222.96300		222.98000	222.98000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.94000		226.94000		226.96000	226.96000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.39900		585.39900		585.49800	585.49800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.31200		594.31200		594.41500	594.41500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.80900		603.80900		603.91400	603.91400			0.00	0	157.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.00548		143.00548		143.03863	143.03863			0.00	0	635.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.16991		145.16991		145.20527	145.20527			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	6.12000	93.88000			6.11000	93.89000			0.00	0	0.00

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 19/11/2014	Jibar Tradeable Future			6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.31000		93.69000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.40000		93.60000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000		93.44000		6.53000	93.47000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.80000		93.20000		6.77000	93.23000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.03000		92.97000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.21000		92.79000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.39000		92.61000		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			9.12240		9.12240		9.14220	9.14220		6.88	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.19600		9.19600		9.21640	9.21640		8.20	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33580		1.33580		1.33690	1.33690			166,975.00	125	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33640		1.33640		1.33730	1.33730			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.64675		112.59389		6.67224	112.56601		1.00	0.00	0	2,295.00
R157	On 06/11/2014	Bond Future			6.83385		107.47053		6.86580	107.44358		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.01675		109.19311		7.05958	109.16779		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			8.30086		118.26642		8.30343	118.24455		9.89	17,739,963.00	150	15,297.00
R186	On 07/08/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.64	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	0.00000		0.00000		0.12000	0.00012	0.000	9.79	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	86.49000		0.08649		143.96000	0.14396	86.490	9.89	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	9.38000		0.00938		35.30000	0.03530	9.380	9.99	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.13	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	10.26	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	10.40	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.37743		120.04169		8.37992	120.02094		8.91	8,402,918.30	70	56,325.00
R186	On 06/11/2014	Bond Future	9.17	Put	317.66000		0.31766		362.45000	0.36245	317.660	9.21	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.44388		116.66872		8.44620	116.64977		9.61	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,449.58000		1.44958		1,476.25000	1.47625	1,449.580	9.85	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.48935		118.74074		8.49137	118.72455		9.60	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			285.24873		285.24873		285.29810	285.29810			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.56605		289.56605		289.61965	289.61965			0.00	0	905.00

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 05/02/2015	Bond Future		288.23820	288.23820		288.29777	288.29777			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future		5.91950	102.20365		5.92830	102.20049		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		228.34071	228.34071		228.37695	228.37695		10.28	0.00	0	22.00
R202	On 06/11/2014	Bond Future		231.79669	231.79669		231.83620	231.83620			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future		232.35005	232.35005		232.39454	232.39454			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		8.09093	101.39240		8.08870	101.40580		7.60	0.00	0	2,749.00
R2023	On 06/11/2014	Bond Future		8.17568	98.99341		8.17315	99.00821		7.49	49,496,705.00	500	11,612.00
R2023	On 05/02/2015	Bond Future		8.25070	100.57948		8.24773	100.59638		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		8.29450	98.43608		8.29094	98.45585		8.06	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		7.07608	106.56191		7.09440	106.51082		2.67	0.00	0	15,612.00
R203	On 07/08/2014	Bond Future	6.84	Call	0.00000	0.00000	0.03000	0.00003	0.000	2.65	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.17742	103.99769		7.19705	103.94715		2.64	5,615,875.26	54	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	213.52000	0.21352	230.02000	0.23002	213.520	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	327.14000	0.32714	343.21000	0.34321	327.140	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.25930	105.66426		7.28025	105.61485		2.59	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,395.49000	1.39549	1,392.41000	1.39241	1,395.490	2.66	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.26601	103.36930		7.28815	103.32174		2.55	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		8.71083	94.27787		8.71834	94.21746			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.78547	95.69303		8.79307	95.63288			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future		8.85249	93.21909		8.86011	93.15971			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.90377	94.87559		8.91131	94.81763			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		8.91579	96.26507		8.93818	96.05657			0.00	0	377.00
R2037	On 06/11/2014	Bond Future		8.98650	97.71009		9.00942	97.49963			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future		9.05041	95.01800		9.07381	94.80598			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		9.10025	96.70674		9.12406	96.49333			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		7.40105	103.31871		7.40422	103.30692		3.99	5,682,529.05	55	10,821.00
R204	On 07/08/2014	Bond Future	7.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.07	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.49545	104.86958		7.49849	104.85888		3.81	5,977,566.06	57	13,177.00

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 06/11/2014	Bond Future	7.99	Put	228.17000		0.22817	258.95000	0.25895		228.170	3.92	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.57234		102.51448	7.57504	102.50550			3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.60506		104.33463	7.60713	104.32815			3.89	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			8.99576		97.75189	9.01808	97.52775				0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.06415		99.21922	9.08699	98.99295				0.00	0	73.00
R2044	On 05/02/2015	Bond Future			9.12610		96.42607	9.14942	96.19798				0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.17472		98.13987	9.19843	97.91027				0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.00077		101.27342	9.02312	101.04403				0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.07062		98.36666	9.09351	98.13501				0.00	0	19,614.00
R2048	On 05/02/2015	Bond Future			9.13440		99.94267	9.15777	99.70925				0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.17933		97.28143	9.20308	97.04641				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			7.66600		98.72476	7.66900	98.71179			5.16	4,936,238.00	50	21,961.00
R207	On 06/11/2014	Bond Future			7.75548		100.20669	7.75837	100.19471			4.95	5,010,334.50	50	36,237.00
R207	On 05/02/2015	Bond Future			7.83182		98.17074	7.83443	98.16038			5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.87679		99.91420	7.87890	99.90619			5.19	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,509.24000		1.50924	1,550.07000	1.55007		1,509.240	5.13	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			7.85098		96.84884	7.85392	96.83438			6.08	0.00	0	3,917.00
R208	On 07/08/2014	Bond Future	8.28	Put	0.00000		0.00000	0.00000	0.00000		0.000	6.27	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.93832		94.90421	7.94116	94.89071			6.15	284,712.63	3	16,256.00
R208	On 06/11/2014	Bond Future	8.50	Put	305.65000		0.30565	330.62000	0.33062		305.650	6.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.01302		96.42524	8.01562	96.41329			6.25	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.05642		94.73436	8.05860	94.72467			6.42	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			8.84076		77.47987	8.86307	77.30834			14.56	4,648,792.20	60	4,476.00
R209	On 06/11/2014	Bond Future			8.90829		75.49625	8.93111	75.32306			13.79	7,776,113.75	103	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	865.39000		0.86539	874.97000	0.87497		865.390	13.53	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.75	Call	1,528.97000		1.52897		1,524.23000	1.52423	1,528.970	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,238.37000		2.23837		2,215.11000	2.21511	2,238.370	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,439.70000		2.43970		2,411.01000	2.41101	2,439.700	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,651.01000		2.65101		2,616.66000	2.61666	2,651.010	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,049.39000		1.04939		1,163.97000	1.16397	1,049.390	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	594.58000		0.59458		678.48000	0.67848	594.580	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	489.84000		0.48984		564.83000	0.56483	489.840	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	186.18000		0.18618		226.32000	0.22632	186.180	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	161.97000		0.16197		198.38000	0.19838	161.970	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	139.23000		0.13923		171.99000	0.17199	139.230	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.96829		76.70625		8.99155	76.53176		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.01224		74.91782		9.03587	74.74216		15.02	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			172.09371		172.09371		172.12197	172.12197			0.00	0	41.00
R210	On 06/11/2014	Bond Future			172.66050		172.66050		172.69112	172.69112			0.00	0	617.00
R210	On 05/02/2015	Bond Future			175.44753		175.44753		175.48208	175.48208			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			130.63650		130.63650		130.66824	130.66824			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.61372		132.61372		132.64750	132.64750			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			133.15236		133.15236		133.18910	133.18910			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			135.29385		135.29385		135.31805	135.31805			0.00	0	118.00
R212	On 06/11/2014	Bond Future			137.34152		137.34152		137.36780	137.36780			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future			137.80010		137.80010		137.82931	137.82931			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			8.72081		88.20317		8.73327	88.10698		12.85	0.00	0	9,412.00
R213	On 06/11/2014	Bond Future			8.79459		85.98558		8.80729	85.88900		12.01	3,439,423.20	40	29,313.00
R213	On 05/02/2015	Bond Future			8.86135		87.36328		8.87422	87.26682		12.54	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.90661		85.36558		8.91956	85.26962		13.20	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			8.92075		78.44561		8.94301	78.26691		15.37	0.00	0	984.00
R214	On 06/11/2014	Bond Future			8.98813		76.33454		9.01090	76.15408		14.40	305,338.16	4	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,121.71000		3.12171		3,067.22000	3.06722	3,121.710	14.54	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 06/11/2014	Bond Future	9.80	Put	382.42000	0.38242	440.40000	0.44040	382.420	14.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.04933	77.55764	9.07256	77.37573		15.07	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.09190	75.63942	9.11548	75.45630		15.93	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			21,093.15000	21,093.15000	21,077.39000	21,077.39000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.96840	4.96840	4.99730	4.99730		5.10	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.94600	4.94600	4.97640	4.97640		7.95	0.00	0	0.00
Total for Derivatives :											2,492,125,525.68	112,032	3 817 152.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.66455			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.21500	104.25420	7.21500	104.19397			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.89482			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.59000	106.10594	8.59000	106.03322			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000	100.00000	0.00000	100.46023			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.32000	103.86606	9.32000	103.78853			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.59398			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.70055			0.00	240,000,000	120,000,000.00
AB013	On 21/11/2018	Spot Bond			9.45500	97.82005	9.45500	97.74641			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.31500	103.47482	7.31500	103.41424		19,545,680,000,000.00	2,672,000,000	870,800,000.00	
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.08899			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.69000	106.55594	8.69000	106.48208			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.41000	138.69967	1.41000	138.65905			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.31000	127.59007	2.31000	271.43383			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.53151			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.67284			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	101.02274			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.06519			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.09334			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.63135			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71388			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.54771			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.97500	106.64875		7.97500	106.58078			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.63684			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.68000	103.68104		7.68000	103.61630			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.99945			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.56671			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61899			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.51441			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67660			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92622			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06592			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86954			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.16578			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.01000	131.13775		3.01000	131.08259			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.16000	119.07695		4.16000	119.01567			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.91000	103.56737		4.91000	103.50741			0.00	0	330,000,000.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	105.68483		5.95000	105.61561			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.09000	108.64099		11.09000	108.54544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80700			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.03276			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.08706			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.13874			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.66000	112.80915		4.66000	112.74657			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	62.73419		100.00000	62.27936			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	171.58308		2.05000	171.52401			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.44696		2.76000	161.38209			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	173.54341		2.08000	173.48327			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.84000	183.56819		1.84000	183.50811			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.08625	76.36027		8.08625	76.31148			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.08625	76.36027		8.08625	76.31148			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	100.94725			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	100.58486			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.46688			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		7.22000	101.71904		7.22000	101.66025			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	100.77903			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50500		111.63866		7.50500	111.57162			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46071			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	2.64000		94.23818		2.64000	106.32883			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.97707		2.51000	158.07483			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		116.09687		2.44000	209.13376			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	9.69500		92.30883		9.69500	92.23761			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	102.86215			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	100.39500			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		107.64778		9.63000	107.56482			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.70500	107.09100		9.70500	107.00785			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.02500	91.26196		9.02500	91.19595			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		9.80000	106.39167		9.80000	106.30827			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	101.20755			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.16752			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.24000	108.95179		8.24000	108.88009			0.00	0	1,435,800,000.00
ABS11	On 09/04/2021	Spot Bond		9.03000	105.14213		9.03000	105.06604			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.16500	103.06838		7.16500	103.00924		13,412,880,000,000.00	1,872,000,000	1,466,000,000.00	
ABS6	On 01/06/2020	Spot Bond		8.93500	98.29542		8.93500	98.22501			0.00	0	894,100,000.00
ABS7	On 11/09/2026	Spot Bond		9.92500	95.82475		9.92500	95.74911			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.86500	105.95096		7.86500	105.88435			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	217.40008		2.12000	275.34952			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.35000	126.12230		1.35000	128.89832			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	128.20064		2.10000	130.73036			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00454		100.00000	0.00449			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	62.41819		100.00000	61.96565			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.66500	107.27312		11.66500	107.17401			0.00	0	0.00

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	102.14854			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	3.99140		100.00000	3.96246			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.20316			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.97820			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	23.79059		100.00000	23.61810			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.09392			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.53089		11.00000	64.47556			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.79059		100.00000	23.61810			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	101.10957			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21979			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06040			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09363			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10824			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19616			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19616			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19729			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03384			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19729			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19502			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.68886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.32932				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89831				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07373				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.10671				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.11996				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.09340				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.03384				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.45500	103.59399	9.45500	103.59762				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.24565				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.91856				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	84.47429				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.03099				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.10066				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.06032				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.80718				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.80718				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.49685				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02710				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.01912				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.07694				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.42351				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.07594				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78568				0.00	0	0.00

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	100.75599				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19126				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.83420				0.00	100,000,000	122,620,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.52327				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.06433				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04327				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93686				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91421				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95817				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04061				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99404				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94086				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95551				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.98124	10.23000	103.89670				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96998				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94752				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.92671				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.53000	102.39998	9.53000	102.32187				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03655				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.92506	1.75000	114.99278				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25232				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.95666				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00898				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04189				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97604				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.03531				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53938				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.98931				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.88533				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96418				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.20604				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.03531				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.01320				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.06955				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.08681				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.53552				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.80896				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.09089				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.09089				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14710				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.01556				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15617				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.36593				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14710				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.59005				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.11349				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.09452				0.00	0	0.00

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	119.63598			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	121.36134			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.94044			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.49275			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96549			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.96945			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.00898			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.95099			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.04839			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.93066			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17691			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.17183			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23506			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10411			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23322			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	16.49477		100.00000	16.37518			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.53729			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.69874			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.80633			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.43006			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.47250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52897			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.41056			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.02500	99.79700		8.02500	99.73266			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.52801			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.61368			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.51000	103.72184		8.51000	103.65140			0.00	0	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000	116.62015		9.40000	116.53237			684,320,000,000.00	72,800,000	36,400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	89.66399		100.00000	89.02807			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.31500	109.75783		7.31500	109.69356			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	84.78987		100.00000	84.21696			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.43500	100.66818		9.43500	100.59256			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.69114		100.00000	14.59381			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.13000	100.96725		10.13000	100.88595			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	162.90790		2.76000	162.84244			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21751			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.09228			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14691			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.48255			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	101.02553			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.97164			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88499			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	100.97604			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26096			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.46302			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	99.97000			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	101.29780			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	94.49244			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000		126.97702		2.69000	288.86025			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	92.39809			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.67056			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	101.07460			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.88371			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.87050			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80310			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.00000		106.22724		9.00000	106.15061			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82232			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.25499			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.62271			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.84788			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	102.15132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.60000	101.53787		9.60000	101.45986			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.47000	108.67263		7.47000	108.60732			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	33.37376		100.00000	32.93541			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.83860			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76363			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.66000	103.23837		7.66000	103.17412			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.84000	106.49725		8.84000	106.42177			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.07296	103.60432		11.07296	102.59600			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.05304	101.75047		11.05304	101.47753			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.09219	101.67406		11.09219	101.43562			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11221			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.13135	101.52770		11.13135	101.36805			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.93320	100.93781		11.93320	100.82264			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13856			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13856			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13863			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.32296	100.77769		11.32296	100.89512			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.25332	102.57203		11.25332	101.42567			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.05304	101.75047		11.05304	101.47753			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.17953	101.82346		11.17953	101.56150			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.34673	96.46077		10.34673	101.13678			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08066			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06005			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06005			0.00	0	0.00

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	101.00295			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	10.93189		100.23577		10.93189	100.51583			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.61500		100.07835		11.61500	99.89075			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02891			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54000		69.99422		11.54000	97.64816			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	100.98068			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.10410		9.28000	100.97698			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04449			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.40000		68.70217		11.40000	97.43368			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01333			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03930			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03930			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	101.00087			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.05933			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.94529			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	101.05933			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.00295			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02281			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.05943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76443			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.07296	103.88329		14.07296	102.89407			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.29383	101.85384		15.29383	101.75145			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.19272	101.68949		14.19272	101.55219			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.37508			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.37508			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.37508			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.42646			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.19466			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	19.09092		100.00000	18.98247			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.69430		100.00000	20.54427			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.83415		100.00000	18.69760			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.62602		100.00000	11.54173			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.62602		100.00000	11.54173			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.05640		100.00000	13.95449			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.17963		100.00000	12.09133			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36732			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34466			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.54755			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58220			0.00	200,000,000	100,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.91641		100.00000	7.85901			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.91641		100.00000	7.85901			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00

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		83.14351	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.09132	2.02000	177.95596				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32000		93.79584	8.32000	146.77940				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000		95.09959	8.32000	147.13690				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500		97.90466	8.70500	97.83630				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.27525				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.97990				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.00000		99.90913	8.00000	99.84526				400,000,000,000.00	50,000,000	200,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.44813				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.36653				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.37381				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39805				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.42228				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48972				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.06737	100.00000	21.90739				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17322				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18166				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18527				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18648				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20092				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.22014				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.81816	100.00000	13.71798				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.81816	100.00000	13.71798				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.98161			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05941			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08062			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.39000		104.48769		8.39000	104.41770			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.14424			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25715			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.86352		100.00000	9.79201			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.86352		100.00000	9.79201			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	102.24812			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.74318			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.70000		66.50074		8.70000	101.53500			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.52673			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.79864			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	100.00000		67.09559		100.00000	66.72761		7,880,000,000,000,000.00	78,800,000,000	60,500,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.37684			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.60329			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36929			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.44038			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.56959			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.10738			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.98189			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		62.28405		100.00000	61.83249			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.32785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33731			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.41460		100.00000	19.27384			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.01953			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.68850			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48000		104.71880		7.48000	104.65554			0.00	0	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	9.49000		112.88655		9.49000	112.80125			0.00	0	2,180,300,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.29836			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.14000		104.91398		9.14000	104.83757			0.00	0	621,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.31000		104.87312		11.31000	104.77910			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.19456			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56000		100.27141		11.56000	100.17959			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.82664			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.38000		102.29697		9.38000	102.22055			0.00	0	6,279,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.16922			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.00000		101.67721		12.00000	101.57906			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.89377			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.45288			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03824			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.35000		94.35855		10.35000	94.28096			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000		115.58387		10.15000	115.49010			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000		111.83805		10.00000	111.74863			568,000,000,000.00	56,800,000	28,400,000.00
CCT03	On 15/03/2025	Spot Bond	9.33000		116.64905		9.33000	116.56236			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.81329			0.00	0	0.00

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	11.74000	104.86816		11.74000	104.77067			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.84940			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.01830			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30102			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46319			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73486			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.55324			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.56606			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90165			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93826			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98053			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.89965			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.86910			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.03057			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86621			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06043			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.97299			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38417			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.10490		10.11000	101.02364			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38417			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63499			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.43817		2.76000	120.38948			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.48812		3.14000	120.41522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	103.66851		8.25000	103.60021			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38417			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38417			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.73692		3.10000	119.98003			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.38117		2.40000	119.64730			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.50353			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58865			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46961			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56500	102.59166		8.56500	102.52116			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.67540			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66606			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37585			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38650			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61500	102.70629		8.61500	102.63530			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.61500	102.70629		8.61500	102.63530			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66500	101.50439		8.66500	101.43384			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08701			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20125			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.61599			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.61599			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.48993			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88386			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10245			0.00	0	0.00

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	101.47704				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.57190				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.33206	9.35000	104.25308				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.33206	9.35000	104.25308				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.47698				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.48102				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	102.41921				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23741				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.37285				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19454				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38011				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49799				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49799				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49799				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.49799				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38560				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.33000	104.77824	9.33000	104.70039				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.80245				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.72661			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23983			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.25061			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41933			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41302			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46907			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.57248			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.77998			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66966			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.87996			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.38068			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23256			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06402			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.96285			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36089			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.00897			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27050			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02074			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.67235			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91219			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00910			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77991			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.16275			0.00	0	0.00

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	100.91223			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.91223			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89890			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	102.58354			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	99.85728			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.97500		94.61094		10.97500	94.52857			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.49500		96.22714		11.49500	96.13950			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.85719			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.16287			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.86055			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31818			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.18440			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.40992		8.80500	102.36912			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01556			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32136			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	101.06427			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.08400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.16023			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.11366			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56457			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56457			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.43311			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.21992			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85719			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	100.23757			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35298			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86240			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55465			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.27278			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96734			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.12345			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23524			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.93613			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83632			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.22627			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.96955			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.96955			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.46175			0.00	0	0.00

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	101.53980			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	102.12016			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04989			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19139			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31620			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.92066			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.98155		10.55000	103.95976			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.15500	103.37639		10.15500	106.35080			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.90754			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.05126			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.29500	105.01855		12.29500	108.67078			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.05335			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.32500	102.27867		12.32500	102.11260			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.75500	102.23210		10.75500	102.08669			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.05335			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.24522			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.23899			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.13790			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.43973			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01556			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89576			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.65000	104.70768		9.65000	104.54334			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12739			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.94816		10.55000	104.01787			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.67839		11.00000	98.33474			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35688			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.41064			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34805			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.08500	101.60868		12.08500	101.10474			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.42406			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.23547			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.23711			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.06934			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.94796		7.01000	39.54465			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.61736			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	8.70500	97.90466		8.70500	136.63057			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	33.42440		8.32000	146.77940			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	33.84417		8.32000	147.13690			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.61421			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.54251			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62623			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62623			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10027			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02586			0.00	0	0.00

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	101.04054				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03531				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.31818				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93781				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.98921				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.98263				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.43842				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.73286				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.53347				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.11500	110.00242	9.11500	107.50450				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.79000	102.29379	8.79000	102.22169				0.00	0	731,600,000.00
COJ05	On 05/06/2023	Spot Bond	10.26000	113.31005	10.26000	113.21715				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.46500	104.73039	8.46500	104.65924				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000	108.55134	9.85000	108.46629				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.93500	103.23961	9.93500	103.15759				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.28500	96.58841	10.28500	96.50903				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.05000	97.67528	11.05000	97.58921				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.05000	90.56880	11.05000	90.48899				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.55922				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48873				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35595				0.00	0	10,000,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.60919				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17090				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17000	100.00910	11.17000	100.14541				0.00	0	28,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.97633		100.00000	12.88226			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.20262		100.00000	4.14054			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.16989		100.00000	14.93371			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.27212			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.11500		99.09157		8.11500	99.02733			29,700,900,000,000.00	3,660,000,000	1,830,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21491			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.07673			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.30033			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		79.65124		100.00000	79.15029			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19308			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	101.17629			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.40274			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.45482			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.05735			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.75102			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.35035			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.51947			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.28616			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04854			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.85000		102.22232		8.85000	102.14978			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34500		115.28923		7.34500	115.22109			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.53000		104.06728		8.53000	103.99644			78,134,800,000,000.00	9,160,000,000	1,574,400,000.00

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	9.03500	110.20991		9.03500	110.12923			117,455,000,000.00	13,000,000	4,379,000,000.00
DV24	On 18/02/2024	Spot Bond	9.13500	103.29651		9.13500	103.22008			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.68000	103.04853		9.68000	102.96784			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03301			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74487			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76274			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65897			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.61359			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91238			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.12500	125.40227		8.12500	125.32087			3,916,250,000,000.00	482,000,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50422			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	102.90991		0.10000	134.87801			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.94000	123.97187		1.94000	123.93040			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.17445		1.96000	111.13708			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.25291		2.09500	109.21499			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.40815		2.15500	101.37238			0.00	0	9,300,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.75000	103.99100		9.75000	103.91033			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.60000	109.81348		9.60000	109.72957			412,800,000,000.00	43,000,000	21,500,000.00
EMM03	On 04/05/2024	Spot Bond	10.10000	102.36761		10.10000	102.28542			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.37000	93.33292		10.37000	96.61101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.45500		104.94603		10.45500	104.23578			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.67380			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.40376			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.99630			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.01712			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43431			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.44536			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		92.40506		100.00000	91.70854			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		87.76764		100.00000	87.15955			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		99.18478		100.00000	98.38275		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		62.06911		100.00000	61.48957			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.14976		3.00000	131.09445			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.52500		102.55541		11.52500	102.46177			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.10407			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.25856			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.03699			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.98000		98.92728		9.98000	98.84834			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.73327			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.52239			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.77904			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.79644			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.78880			0.00	0	0.00

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	99.77499			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.76834			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81121			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29552			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80381			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.79562			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.80544			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	99.79862			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500	104.25968		6.95500	104.20127				0.00	0	5,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84000	107.27945		7.84000	107.21185			156,800,000,000.00		20,000,000	16,514,900,000.00
ES23	On 25/01/2023	Spot Bond	8.58500	108.83701		8.58500	108.76246			131,733,519,775,000.00		15,344,615,000	16,889,326,900.00
ES26	On 02/04/2026	Spot Bond	8.92000	95.13965		8.92000	95.07162			18,437,640,000,000.00		2,067,000,000	4,869,300,000.00
ES33	On 15/09/2033	Spot Bond	9.53000	85.32234		9.55000	85.10741			141,044,000,000,000.00		14,800,000,000	41,618,900,000.00
ES42	On 25/04/2042	Spot Bond	9.74000	90.66595		9.74000	90.59530				0.00	0	11,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.66649			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.72173			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51150			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.42074			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.86339			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31210			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52821			0.00	0	7,500,000,000.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.75753			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.48788		100.00000	10.41184				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.20692		100.00000	10.13292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.95297			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.99359			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.07456			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.15521			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.76500	103.82648		6.76500	103.76915			0.00	0	880,000,000.00
FRB05		On 21/12/2018	Spot Bond	9.40000	98.00477		9.40000	97.93101			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04425			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04418			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.30331			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.89634			0.00	0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.47365			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.49920			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.35000	99.52829		10.35000	100.11947			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.20000	104.34115		11.20000	104.24799			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.70520			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.20000	129.03140		2.20000	129.85083			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.15000	129.13628		2.15000	274.72678			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.35000	102.81657		2.35000	109.25307			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.49000	102.20851		2.49000	158.43383			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.33000	117.95580		2.33000	212.48427			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.77500	111.34695		7.77500	111.27773			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.86300	62.05377		7.86300	61.39218			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.46700	39.69841		9.46700	38.78776			0.00	0	0.00

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	38.42421		9.70000	37.48412			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	68.01079		100.00000	67.62443			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	70.35403		100.00000	69.95436			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.33253			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.26802			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.26802			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.78996			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.22972			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23320			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44481			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06048			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16946			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42366			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14710			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	101.09058			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24715			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	101.12739			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.35458		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20225			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	101.49413			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44843			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	15.41965		100.09221	15.30777			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01820			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	101.22761			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37894			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.08653			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	101.14279			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	101.15611			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05113			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.06821			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41576			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.71563		13.22500	58.65339			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98527			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98658			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48532			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03400			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	94.09347		3.59500	97.30209			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08138			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08138			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.74076			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85719			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.12539			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	101.01556			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.99054			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.05073			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.16943			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.05021			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.26293			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35035			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05769			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.34905			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97867			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.77162			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.06821			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.06821			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98166			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.72844			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.77059			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99802			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57720			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.13133			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55978			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98012			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53843			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45040			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40589			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45040			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40411			0.00	0	0.00

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	100.04177			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.60648		8.75000	100.04706			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92529			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.10136		100.00000	9.97207			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.21583		100.00000	9.09788			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14673			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.14012			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30895			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24414			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	116.09502		3.44000	119.48433			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16138			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.17333			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	107.20015		3.42000	119.64389			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000	99.81514		1.69000	127.23925			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	104.56822		3.44000	119.48433			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000	101.61839		2.67000	124.88927			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000	104.15422		2.74000	131.92471			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27423			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	101.58856			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.61673			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00722			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15344			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.16619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34984			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29945			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09847			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.47583			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09716			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	100.94627			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.29431	100.00000	10.21968				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.91261	100.00000	24.73199				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	59.99128	100.00000	59.43113				0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.81000	149.37511	4.81000	149.29079				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.97346				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.79422				0.00	0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.96576				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.39322				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.92198				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.23610				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.93239				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.82963	2.18800	97.72731				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.23670	2.52000	129.93170				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.35323				0.00	0	0.00

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		100.53049		10.38000	100.44654			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.53049		10.38000	100.44654			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	100.16657			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21038			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.62946		2.66000	104.86771			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		202.86314		2.64000	203.20620			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.47339		2.63000	105.43224			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.58102			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		201.99490		2.67000	202.33492			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.25269			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.27532		2.45000	108.23467			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.79078		2.72000	103.74954			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70100			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		49.13763		100.00000	44.83793		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
FRS36	On 07/12/2023	Spot Bond	2.66000		124.28460		2.66000	264.39431			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.03898		2.16000	274.51955			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		122.25959		2.88000	260.08183			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.29806		2.57000	126.65443			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.22994			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		130.77580		2.10000	126.73306			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39783			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.65145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.08471			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.68054		2.50000	104.64079			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.71700		104.97509	19.56772			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.96814		101.07593	23.79270			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.04322		100.44759	15.92645			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.31022		100.76967	22.14736			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		114.57993		2.16000	114.53947			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	2.31000		97.19102		2.31000	109.66344			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.51698			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		96.91835		2.34000	109.35551			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.65571			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.11145		2.36000	342.61519			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93780			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94426			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.51994			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.36222			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.61675			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.87000		103.89911		5.87000	103.84917			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.73500		104.70690		6.73500	104.65037			0.00	0	450,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.53500		104.11360		7.53500	104.05084			0.00	0	0.00

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	7.93000	104.96645		7.93000	104.89993			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.15000	110.72537		8.15000	110.65290			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.70500	103.35255		8.70500	103.28078			0.00	0	776,700,000.00
FRX20	On 01/10/2020	Spot Bond	8.90000	102.43862		8.90000	102.36554			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.42500	93.75645		9.42500	93.68608			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.57000	109.42893		9.57000	109.34510			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.87000	99.68352		9.87000	100.73886			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.18000	99.09593		10.18000	99.01442			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.36500	80.78898		10.36500	80.72209			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	100.86083			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89415			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.90747			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.94071			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.99393			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03382			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.20654			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35066			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.42283			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.48832			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.50366			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.54733			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.61289			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.66752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.90781			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.79070			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07114			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19000		103.82186		9.19000	103.74542			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	100.06798			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.64414			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	100.26300			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.26857			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.27936			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.29271			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.31122			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	101.20344			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.72687			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.45902			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.28964			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.62232			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.15233			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.66808			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87985			0.00	0	0.00

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	101.32347			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.74770			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.94171			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.34659			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82127			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.11054			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.08204			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.13938			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18769			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	100.00000		83.08585		100.00000	80.04386		1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
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	100.37694			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.14213		100.93797		8.14213	94.52389			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	100.39395			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.49480		100.95709		8.49480	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond		8.94498	100.98383		8.94498	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	100.44249			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	100.43972			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52066			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53996			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01791			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.22000	101.31466		9.22000	101.23902			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.21500	107.41651		8.21500	107.34603			32,860,000,000,000.00	4,000,000,000	4,020,700,000.00
HWAY23	On 07/12/2023	Spot Bond		1.94000	131.19992		1.94000	279.12175			46,948,000,000,000.00	24,200,000,000	21,100,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.96000	133.91031		1.96000	284.88753			47,432,000,000,000.00	24,200,000,000	11,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond		9.51000	97.96411		9.51000	97.88993			1,396,068,000,000,000.00	46,800,000,000	40,263,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54000	97.66128		9.54000	97.58711			28,620,000,000,000.00	3,000,000,000	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	57.24334		100.00000	56.82833			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.86112		100.00000	14.75337			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	87.76126		100.00000	87.14467			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	39.86283		100.00000	39.57383			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.34787		100.00000	20.20036			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	16.41495		100.00000	16.29594			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	60.74883		100.00000	60.30840			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	116.17646		1.70000	116.13986			86,294,040,000.00	50,761,200	86,293,961,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.90000	120.40213		1.90000	120.36225			1,782,390,000.00	938,100	80,372,031,500.00
I2046	On 31/03/2046	Spot Bond	1.95000	121.11659		1.95000	121.07587			585,684,450,000.00	300,351,000	61,409,597,500.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.61667		2.00000	127.57336			1,681,200,000.00	840,600	28,193,094,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.90000			0.00	0	2,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.66500	105.77385		7.66500	105.70901			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.70407			0.00	0	6,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.78339			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16500	105.80990		8.16500	105.74090			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.09000	109.85574		8.09000	109.78473			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.81659			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000	118.89941		4.66000	118.83287			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98500	100.36528		7.98500	100.30017			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.07709			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.08133			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000	101.22479		1.51000	128.40409			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.06166		2.17000	130.11399			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02149			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.91609			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.21000	104.83632		8.21000	104.76720			0.00	0	5,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44064			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.58463			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.17395			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.83000	98.14649		8.83000	98.07700			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.89500	93.56083		8.89500	93.49447			0.00	0	3,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.25527			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.29000		99.66001		8.29000	99.59368			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36500		99.04832		9.36500	98.95185			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14906			0.00	4,000,000,000	2,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.15340			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.92500		99.00356		7.92500	98.94085			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.61000		98.58591		8.61000	98.51818			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.16939			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.91146			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.86000		101.42879		7.86000	101.36400			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.57000		102.20645		8.57000	102.13540			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.78500		102.70234		9.78500	102.62107			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.72730			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.28439			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.19041			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.19454			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.19853			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00488		100.00000	0.00485			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42187			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.33440			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.00000		99.42403		9.00000	99.35232			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.55012		5.00000	101.50902			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.55012		5.00000	101.50902			0.00	0	0.00

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	100.14772		5.00000	100.10742			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.55012		5.00000	101.50902			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.62745		4.00000	101.59464			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.53302		100.00000	31.10399			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.30135		100.00000	30.87548			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.30135		100.00000	30.87548			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.42437		9.20000	109.34372			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84441			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84441			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.77910			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.39485		100.00000	8.33399			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92499			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.91500	103.58001		8.91500	103.50639			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34013			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99271			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.49560			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.60799		100.00000	10.53108			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	59.99128		100.00000	59.43113			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	69.92337		100.00000	69.52381			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	99.72677		100.00000	98.91599			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	99.32305		100.00000	98.53059			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	97.49342		100.00000	96.72977			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	95.72998		100.00000	94.99359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U		On 09/09/2014	Spot Bond	100.00000	94.02919		100.00000	99.20000			0.00	0	0.00
IN441U		On 07/10/2014	Spot Bond	100.00000	83.35613		100.00000	81.73231			0.00	0	0.00
IN442U		On 14/10/2014	Spot Bond	100.00000	97.56098		100.00000	96.67261			0.00	0	0.00
IN443U		On 21/10/2014	Spot Bond	100.00000	93.72116		100.00000	91.60714			0.00	0	0.00
IN445U		On 04/11/2014	Spot Bond	100.00000	87.36410		100.00000	85.86643			0.00	0	0.00
IN446U		On 11/11/2014	Spot Bond	100.00000	83.94762		100.00000	82.56387			0.00	0	0.00
IN470U		On 21/10/2014	Spot Bond	100.00000	83.71560		100.00000	83.14351			0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
INA433		On 12/08/2014	Spot Bond	6.05000	99.98343		6.05000	99.88411			0.00	0	0.00
INA435		On 26/08/2014	Spot Bond	6.15000	99.74790		6.15000	99.64741			0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.15000	99.51375		6.15000	99.41373			0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.25000	99.03341		6.25000	98.93275			0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.25000	98.91599		6.25000	98.81557			0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.25000	98.79885		6.25000	98.69866			0.00	0	0.00
INA445		On 04/11/2014	Spot Bond	100.00000	81.11111		100.00000	80.57395		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
INA446		On 11/11/2014	Spot Bond	6.25000	98.44909		6.25000	98.34961			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95433			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.07296	102.84066		11.07296	102.13269			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.07296	101.14627		11.07296	101.10830			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04677			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.65392			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	102.29803		6.50000	102.24440			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11425			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	100.99284			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43523			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00356			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.35877			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81765			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81104			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.07041			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94640			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.41184			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39523			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21410			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.33753			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40345			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30192			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.77958			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.38378			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.00295			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22757			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.77699			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.42682			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74034			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48716			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49392			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.67500	103.15664		8.67500	103.08486			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73865			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.75724			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.76966			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40129			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.55000	101.20333		9.55000	101.12640			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09125			0.00	5,200,000,000	7,100,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.69000	106.52661		8.69000	106.45276			0.00	0	1,255,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62638			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.58297			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.93321			0.00	125,000,000	125,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.83393			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06591			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.84500	102.80187		8.84500	102.72897			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.87962			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.46755			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	96.72434		3.26000	123.62497			1,000,820,000,000.00	307,000,000	153,500,000.00
IV019	On 31/03/2028	Spot Bond		3.67000	138.85359		3.67000	138.78761			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.82838			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.61908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.51665			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.28689			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.93813			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		95.57464		3.70000	96.36332			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		95.49496		3.70000	102.48654			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.38100			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.86050			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.99271			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.45000		113.71622		10.45000	113.62183			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.39226			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000		137.32437		3.77000	137.25801			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		81.19502		100.00000	81.19501			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		99.18478		100.00000	99.85849			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		95.23779		100.00000	94.50893			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		84.93151		100.00000	83.22148			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		96.73203		100.00000	96.30080			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		93.89328		100.00000	92.16518			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		89.97979		100.00000	88.39191			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		83.02002		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.31702			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37327			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41293			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		97.08738		6.00000	97.08738			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000		99.59725		6.15000	99.49706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA437	On 11/09/2014	Spot Bond	6.15000		99.48039		6.15000	99.38044			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000		98.99983		6.25000	98.89924			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		98.88249		6.25000	98.78214			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.91737			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87627			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.62929			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65276			0.00	0	600,000,000.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95008			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.48186			0.00	0	1,000,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.66825			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.32856			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48726			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49064			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49740			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46695			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.37451			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20396			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00253			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86822			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.34930			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.33516			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.73326			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29854			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18245			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	100.92782			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.78016			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.80129			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.80128			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.17000	106.35445		9.17000	101.03739			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.70065		100.00000	16.51298			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.19070		100.00000	10.05684			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.39115			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.42000	105.12674		9.42000	100.02161			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20783			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	66.03564		100.00000	65.55688			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92251			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	84.96011		100.00000	84.38477			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94257			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	25.58623		100.00000	25.40073			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13805			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	99.19137		100.00000	98.39572			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	97.06406		100.00000	96.31357			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	83.60783		100.00000	83.05045			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.85018		100.00000	72.44471			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	82.59183		100.00000	82.04846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.32850	100.00000	61.87661				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.14866				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.19281				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.92564				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00007	100.00000	75.00005				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.67542				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.17232				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000		141.01862	8.70000	140.92075				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.20180				0.00	800,000,000	400,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95977				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.44553				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.38736				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.16259				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.79000		97.05564	8.79000	96.98647				0.00	0	1,349,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.94000		72.70404	8.94000	98.65646				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46500		98.57465	9.46500	98.49913				0.00	0	4,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.64256				0.00	6,000,000,000	3,000,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.66500		101.73722	10.66500	101.65060				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.79422				0.00	220,000,000	110,000,000.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.62306				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.73209				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.86287				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.48257				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.92344			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.77317			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.49641			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.71903			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	99.19137		100.00000	98.39572			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.81926			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.79711			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	92.00000		100.00000	91.31514			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.56291			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64781			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61667			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.22485			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.70483			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99187			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00247			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35296			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.95112			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.02976			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.39735			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38168			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	100.00000	48.98475		100.00000	44.64292		3,880,000,000,000,000.00	38,800,000,000	50,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	100.00000		25.71133	100.00000	19.84033				30,000,000,000,000.00	300,000,000	20,000,000,000.00
MBF042	On 07/08/2017	Spot Bond	100.00000		15.45753	100.00000	8.81793				6,829,000,000,000,000.00	68,290,000,000	30,000,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		66.18950	100.00000	65.70963				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.67546	100.00000	23.50381				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		57.80141	100.00000	57.38235				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.75000		103.94150	8.75000	103.86857				0.00	0	121,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64000		103.85163	8.64000	103.77965				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.19421				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.11050				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.45333				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.28751				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.30398				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.38629				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.57980				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.60869				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.02500		104.08219	8.02500	104.01509				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.82000		102.78568	8.82000	102.71339				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67500		102.72911	9.67500	102.65002				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		102.34791	6.44500	102.29490				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.90079				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.93407				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66500		103.77767	9.66500	103.69692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.66500	104.29058		7.66500	104.22665			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.42812			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.95000	101.30405		8.95000	101.23138			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.02422			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.55000	107.56699		9.55000	106.40004			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.59979		100.00000	15.48669			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.79837			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.65000	101.24469		8.65000	101.17444			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.76500	102.11791		7.76500	102.05451			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.59000	104.68955		8.59000	104.61780			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.92882		100.89771	5.88550			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.00876		100.61875	5.96496			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	99.88971			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.88805			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.88708			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.87759			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.86630			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.46881		100.00000	0.46541			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.46881		100.00000	0.46541			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.15000	96.77625		9.15000	96.70569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.61500	99.05604		7.61500	98.99570			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.18500	100.54777		9.18500	100.47418			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35135			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.00000	105.54048		9.00000	105.46477			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.54505			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.48500	105.33740		9.48500	105.25786			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.80395			0.00	0	24,800,000.00
NBK14A	On 26/06/2021	Spot Bond		9.20000	101.60545		9.20000	101.47999			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.61231			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.85877			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53103			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.45068			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86390			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77756			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.81189			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.36500	107.54995		7.36500	107.48656			0.00	0	671,700,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.55290			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.65000	115.85360		8.65000	115.77364			0.00	0	435,100,000.00
NBK4	On 28/10/2024	Spot Bond		10.87500	34.84037		10.87500	34.81082			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.56500	104.38738		7.56500	104.32387			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71949			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.40102			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.86500	105.79906		7.86500	105.73255			0.00	0	2,028,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87793				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	102.22566				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.76694				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.67149				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49668				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40164				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.14861				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.32774				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	100.29022				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.31469				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.20796				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53786				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.42697				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93039				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.85732				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97730				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92407				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.60854				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.89144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.87446			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.87380			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.15355			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.01556			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.04500		104.73707		10.04500	107.74042			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.00898			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.08000		103.46941		10.08000	106.50263			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.01556			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90746			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90876			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.73225			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61500		106.17318		8.61500	106.10020			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.33168			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	103.43434			0.00	0	6,540,000,000.00
NED15	On 08/04/2024	Spot Bond	10.03000		103.43999		10.03000	106.21677			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	104.12912			0.00	0	6,750,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53699			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.04000		113.17295		12.04000	113.06513			440,664,000,000.00	36,600,000	18,300,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	112.10505			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.15549			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		167.08137		2.17000	167.02222			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71500		103.34923		8.71500	103.27738			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99670			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34500	106.95924		9.34500	107.03838			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.50849			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.63370			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.42327			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.47658			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.44462			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54500	106.97901		9.54500	108.19195			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47664			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.50855			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.48724			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74500	106.99895		9.74500	107.07107			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.55124			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.52986			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.54051			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.93438			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.80454			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.57247			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.51000	115.62407		8.51000	115.54511			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.95000	122.31468		8.95000	122.22740			0.00	0	203,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	172.56462		2.06500	172.50500			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.42000	124.36599		9.42000	124.27219			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.09288			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.15775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.84365			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92355			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.41031			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.46010			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.67533			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.10814			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.74351		100.00000	18.60762			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	38.99354		100.00000	38.71083			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.89500	104.87847		6.89500	104.82020			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	21.53858		100.00000	21.38242			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	60.44070		100.00000	60.00251			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96512			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.29298			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21907			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15046			0.00	0	0.00
PMM14		On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.05226			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22054			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.13435			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.74979			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	9.65000	101.93061		9.65000	101.79268			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.21064			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.21654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.21919			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.22509			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.25041			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.25630			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17402			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66500		106.07208		6.66500	106.01438			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000		99.39952		6.30000	99.34838			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.48451		8.12000	40.45811			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.64500		112.57580		6.66500	112.49373		659,756,136,493,500.00	99,286,100,300	08,202,141,400.00	
R158	On 15/09/2015	Spot Bond	6.66500		112.55387		6.66500	112.49373			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56500		93.17049		6.56500	93.12144			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66500		118.61090		6.66500	118.54752			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.49500		87.46649		6.49500	87.42092			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		118.24747		8.30000	118.16867		8,019,586,160,000,000.00	66,215,200,000	92,735,956,000.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.74410		8.04000	37.71972			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		35.24348		7.96000	35.22094			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		285.20255		1.66000	285.11339		2,471,740,000.00	1,489,000	18,857,667,900.00	
R201	On 21/12/2014	Spot Bond	5.92000		102.18724		5.93000	102.13488		30,701,120,000,000.00	5,186,000,000	59,980,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		228.30373		1.84000	228.22902		187,072,248,000.00	101,669,700	50,789,844,800.00	
R2023	On 28/02/2023	Spot Bond	8.09000		101.37614		8.08500	101.34069		2,793,342,194,712,000.00	45,283,336,800	97,775,670,300.00	
R203	On 15/09/2017	Spot Bond	7.07500		106.54480		7.09000	106.44245		1,557,909,995,145,000.00	20,199,292,600	35,359,619,400.00	
R2030	On 31/01/2030	Spot Bond	8.71500		94.22249		8.71500	94.15698		1,533,229,949,128,500.00	75,929,999,900	54,008,899,900.00	
R2032	On 31/03/2032	Spot Bond	8.85000		96.89119		8.85000	97.60322		1,511,498,466,720,000.00	70,790,787,200	53,665,653,300.00	
R2037	On 31/01/2037	Spot Bond	8.93500		96.06332		8.93500	95.99489		208,292,720,000,000.00	23,312,000,000	71,097,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204		On 21/12/2018	Spot Bond	7.40000	103.30210	7.40000	103.24058			1,575,989,165,860,000.00	12,971,508,900	98,762,978,100.00
R2044		On 31/01/2044	Spot Bond	9.01500	97.53526	9.01500	97.46517			838,395,000,000,000.00	93,000,000,000	63,000,000,000.00
R2048		On 28/02/2048	Spot Bond	9.02000	101.05177	9.02000	100.97911			579,192,240,000,000.00	64,212,000,000	67,072,200,000.00
R207		On 15/01/2020	Spot Bond	7.66500	98.70891	7.66500	98.64840			3,118,803,050,580,000.00	06,888,852,000	32,007,223,200.00
R208		On 31/03/2021	Spot Bond	7.85000	96.83329	7.85000	96.77219			4,498,689,992,445,000.00	73,081,527,700	10,008,515,900.00
R209		On 31/03/2036	Spot Bond	8.84000	77.46741	8.86000	77.25868			6,161,342,096,000,000.00	96,984,400,000	94,500,982,100.00
R210		On 31/03/2028	Spot Bond	1.77000	172.06578	1.77000	172.01046			2,342,772,000.00	1,323,600	25,511,323,600.00
R211		On 31/01/2017	Spot Bond	0.81000	130.61536	0.81000	130.58361			765,369,000.00	944,900	77,500,944,900.00
R212		On 31/01/2022	Spot Bond	1.60000	135.27195	1.60000	135.23041			1,982,880,000.00	1,239,300	111,995,222,600.00
R213		On 28/02/2031	Spot Bond	8.72000	88.18898	8.73000	88.05039			2,406,203,043,520,000.00	75,940,716,000	44,148,052,800.00
R214		On 28/02/2041	Spot Bond	8.94000	78.27243	8.94000	78.21664			1,741,277,639,688,000.00	94,773,785,200	49,802,790,900.00
R226C		On 15/09/2014	Spot Bond	5.90000	99.43743	5.90000	99.38950			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.72500	96.14017	6.72500	96.08835			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.56500	93.17049	6.56500	93.12144			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.48500	90.32092	6.48500	90.27394			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.49500	87.46649	6.49500	87.42092			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.93500	97.89874	5.93500	97.85201			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.63500	94.53711	6.63500	94.48654			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.50500	91.65839	6.50500	91.61030			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	6.48500	88.80311	6.48500	88.75666			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	6.54500	85.89619	6.54500	85.85086			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	7.06500	81.98634	7.06500	81.93969			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.11500	79.06058	7.11500	79.01529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.40500	75.52426		7.40500	75.47926			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.38500	72.88908		7.38500	72.84577			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.36500	70.35943		7.36500	70.31773			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.35500	67.89557		7.35500	67.85538			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.62500	64.49600		7.62500	64.45645			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.60500	62.20358		7.60500	62.16553			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.77000	59.27523		7.77000	59.23821			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.74000	57.17993		7.74000	57.14435			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.71000	55.17465		7.71000	55.14045			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.68000	53.25509		7.68000	53.22220			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.64000	51.46108		7.64000	51.42946			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.60000	49.74670		7.60000	49.71630			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.24000	45.10279		8.24000	45.07294			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.20000	43.49086		8.20000	43.46222			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.16000	41.95269		8.16000	41.92520			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.12000	40.48451		8.12000	40.45811			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.08000	39.08277		8.08000	39.05740			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.04000	37.74410		8.04000	37.71972			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.00000	36.46533		8.00000	36.44189			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.96000	35.24348		7.96000	35.22094			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60464			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.72361			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.62569			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.51551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		15.48780	100.00000	15.37552				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.97327	100.00000	8.90821				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.45177	100.00000	19.31074				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.19517				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.16813				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.65033				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000	0.00000	103.11979				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.78419				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.41441				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.43282				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.03552				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.43133				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.01374				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.19307				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.61329				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36890				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.42987				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.23443				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	102.45609				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.16881				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.25653				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.23052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23052			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22752			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.36908			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.65392			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.31115		12.35000	102.20959			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.40591			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.66027		100.00000	12.56848			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.86416			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52029			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.40527			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26266			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.07667			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.93229			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.68287		100.00000	2.66362			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.61093		100.00000	14.50500			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.65402		100.00000	33.41003			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.24954		100.00000	12.16073			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.87687		100.00000	26.68201			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.60036			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.38458			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.15000		107.06245		9.15000	106.98396			0.00	0	762,200,000.00
RW23	On 10/12/2023	Spot Bond	9.33500		93.13834		9.33500	102.58444			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.88000		87.08285		9.88000	104.39212			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.17393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.86500	108.36995		7.86500	108.30182			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.62246			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.14000	103.30377		9.14000	103.22812			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.34882			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.11597			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.19869			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.34061			0.00	200,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.33482			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31500	103.78227		7.31500	103.72151		19,462,289,000,000.00		2,660,600,000	2,393,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.90000	101.26817		8.90000	101.19591			0.00	0	2,360,200,000.00
SBN27	On 15/09/2015	Spot Bond	8.12500	110.97058		8.12500	110.89855			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.98500	111.12089		7.98500	111.04998			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.91500	111.19616		7.91500	111.12582			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49000	102.68567		8.49000	102.61609			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.06000	111.04033		8.06000	110.96882			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.02500	111.07791		8.02500	111.00668			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00981			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12119			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73711			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14000	105.47265		8.14000	105.40407			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93809			0.00	0	8,300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90951			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.93652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.00000	107.28854		9.00000	107.21115			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000	103.05708		9.95000	102.97553			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.85113			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.85126			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.70937			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.96746			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.49000	103.35085		8.49000	103.28081			0.00	0	1,373,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.67666		100.00000	12.59175			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.62500	102.85804		9.62500	107.82718			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48313			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.13500	99.69448		9.13500	99.62152			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.00000	95.97605		9.00000	95.90720			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06219			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.95000	100.39651		9.95000	100.31664			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.55000	97.11217		9.55000	97.03835			0.00	0	3,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.71500	107.51834		7.71500	107.45201			0.00	0	6,523,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	128.74763		2.19000	273.89907			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.45500	102.60089		1.45500	128.57372			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.71000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51799			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.41175		100.00000	15.30001			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.48685		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.08000	112.95284		2.08000	126.66208			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.29803		6.50000	102.24440			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12304			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.79159			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.84642			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.12000	100.09088		9.12000	100.01774			0.00	0	261,600,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.10420			0.00	0	95,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.88307			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90465			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.82856			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.45481		100.00000	16.33551			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14745			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.37922		100.00000	65.66290			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04387			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	23.27688		100.00000	23.10812			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	25.67127		100.00000	25.43158			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	24.96075		100.00000	24.61008			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.96500	102.95241		7.96500	102.88578			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.00000	98.08055		9.00000	98.84221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	8.44000	102.81895		8.44000	102.74968			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.52259			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.56029			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82510			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.57114			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16733			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.19000	103.60261		8.19000	103.53447			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52884			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78827			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.44152			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40000	96.75984		9.40000	96.68701			0.00	0	1,429,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42902			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92755			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.29967			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.45800	89.31136		9.45800	89.24373			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.52000	89.03640		9.52000	88.96855			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.17500	101.73518		7.17500	101.67673			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92500	93.43944		8.92500	93.37296			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06478			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.27000	103.27378		8.27000	103.20558			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	107.86396		2.45000	108.23467			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.35000	99.84075		8.35000	99.77382			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.95368			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000	106.98014		9.72000	106.89695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.26557			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.93219			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.00949			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96000		79.33835		9.96000	79.27551			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.38047			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.45843			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.42005			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95079			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.83621			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81980			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.77069			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.70452			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.65524			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.47458			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.45903			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.35995			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95075			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.95085			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90268			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.88640			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.88640			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.75096			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.83298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.78351				0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.76670				0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.79988				0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.69956				0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.64943				0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.54455				0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.53280				0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.03544	0.00000	97.03058				0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	100.00000	92.63959	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12500	110.29092	7.12500	110.22765				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000	103.87845	8.91000	103.80425				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	84.15220	100.00000	83.58233				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	31.23089	100.00000	31.00446				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.39325				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.07549				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.82428				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.27281				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.35032				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86754				0.00	200,000,000	100,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.91416				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.66735				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.15984				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.98284				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.20423			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91500		101.72613		7.91500	101.66177			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.41112			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.42230			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.50217		7.83000	100.43925			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.40497			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.41894			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43588			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.40497			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.41894			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.34616		7.16000	100.40225			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.44630			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44406			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.49750			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49027			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.70703			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68238			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40442			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.42230			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.55883		8.73000	100.44215			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40274			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.41894			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.87000		93.70374		8.87000	98.22365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.39938			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41894			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.44741			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.44127			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.43905			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.49639			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.49416			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.47470			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.66866			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.67086			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.65988			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43012			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.11897		101.06155	6.07418			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.40274			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.56813			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.45298			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.47525			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.70922			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79082			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42162			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42728			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.42162			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.42728			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.43012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41821			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42728			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45843			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.45843			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45843			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50368			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.51498			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50085			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72599			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.74000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73439			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56500		106.32070		7.56500	106.25602			0.00	0	4,499,170,000.00
TL20	On 22/02/2020	Spot Bond	9.71500		87.37705		9.71500	87.28011			9,715,000,000,000.00	1,000,000,000	1,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.93000		105.94040		7.93000	105.87325			0.00	0	26,390,200,000.00
TN20	On 17/09/2020	Spot Bond	9.20000		110.14272		9.20000	110.06199			0.00	0	13,007,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.71055		100.00000	0.70392			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.40500		111.30158		9.40500	111.21822			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000		98.85738		9.64000	103.51671			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62000		96.79548		9.62000	96.72137			44,444,400,000,000.00	4,620,000,000	3,720,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.62159			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.61694			0.00	4,400,000,000	3,511,354,400.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.87399			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.86631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.86279			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.86233			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.84456			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80803			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.80396			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60036			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.61337			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49430			0.00	40,000,000	20,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.52962			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491		10.00000	100.21439			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756		9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809		100.00000	10.20871			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.20885			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.28657			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.32971			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33834			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.57951			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.11107			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.47280		100.00000	11.32211			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.12925			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.44827			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.24591			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.24140			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.53084			0.00	0	15,000,000,000.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.99424		0.00000	99.77994			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.80112			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.10365			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.29890			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.91335			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.68055			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.82613			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.45058			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.74749			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.46934			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.35773			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.76264			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.61846			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	100.00000		50.47702		100.00000	50.19026		2,470,000,000,000,000.00	24,700,000,000	10,700,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.38720		100.00000	14.28289			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45034			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		72.45507		100.00000	71.64400			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.41356			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23063			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30713			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29007			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.25048				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24003				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.18830				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.38471				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.28595				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.23671				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.26047				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.25000	111.71121	9.25000	111.62890				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40606				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75612				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.43000	106.14926	9.43000	106.06956				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.71289				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68052				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.99989				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.99997				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74925				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.77049				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05500	111.51671	7.05500	111.45370				0.00	0	10,300,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000	239.14879	1.30000	239.08116				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.98500	103.35024	6.98500	103.29240				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59000	105.30725	7.59000	105.24331				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.95500	105.91325	7.95500	105.84591				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.29000	105.02824	8.29000	104.95871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.39000	104.92353		8.39000	104.85325			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.61500	94.39784		6.61500	94.34777			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54500	92.63129		6.54500	92.58240			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94500	98.22417		5.94500	98.17705			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61500	94.38114		6.61500	94.33109			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.34500	69.04113		7.34500	69.00054			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.77622		100.00000	43.52753			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.17130		100.00000	23.03967			0.00	0	0.00
Total for j-Bonds :										64,639,335,265,156,000.00	0,767,479,000	0 491 591 000.00
Grand Total:										64,639,337,757,281,500.00	0,767,591,032	0 495 408 152.00