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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/09/2014	Any day expiry		10.69490	10.69490		10.73990	10.73990		8.19	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	25.04400	0.02504	51.33200	0.05133	25.044	8.79	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.70690	10.70690		10.75190	10.75190		8.69	243,196,526.60	22,714	633,473.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.30	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.55	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.62	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.94	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.03980	0.00004	0.03350	0.00003	0.040	15.26	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.27900	0.00028	0.24040	0.00024	0.279	13.96	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.67150	0.00067	0.57890	0.00058	0.672	13.37	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	1.40140	0.00140	1.25870	0.00126	1.401	12.76	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	1.51140	0.00151	1.37050	0.00137	1.511	12.68	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	1.63010	0.00163	1.48310	0.00148	1.630	12.60	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	1.89720	0.00190	1.73680	0.00174	1.897	12.44	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	2.20930	0.00221	2.03330	0.00203	2.209	12.28	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	3.23960	0.00324	3.01080	0.00301	3.240	11.88	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	5.99930	0.00600	5.60370	0.00560	5.999	11.24	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	313.89970	0.31390	358.43360	0.35843	313.900	11.08	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	6.99970		0.00700		6.53360	0.00653	7.000	11.08	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	12.94040		0.01294		11.95660	0.01196	12.940	10.44	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	221.96960		0.22197		265.76490	0.26576	221.970	10.28	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	15.06960		0.01507		13.86490	0.01386	15.070	10.28	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	213.15750		0.21316		256.82310	0.25682	213.158	10.21	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	17.53450		0.01753		16.05570	0.01606	17.535	10.13	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	21.96570		0.02197		19.94950	0.01995	21.966	9.89	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	162.38550		0.16239		204.90830	0.20491	162.385	9.73	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	25.48550		0.02549		23.00830	0.02301	25.486	9.73	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	29.52560		0.02953		26.48690	0.02649	29.526	9.57	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	138.65900		0.13866		180.29820	0.18030	138.659	9.49	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	31.75900		0.03176		28.39820	0.02840	31.759	9.49	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	123.59470		0.12359		164.49210	0.16449	123.595	9.33	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	45.39240		0.04539		39.90720	0.03991	45.392	9.09	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	89.05040		0.08905		127.43810	0.12744	89.050	8.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	69.49220		0.06949		58.83140	0.05883	69.492	8.77	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	58.29220		0.05829		88.48840	0.08849	58.292	8.93	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	51.06690		0.05107		77.04250	0.07704	51.067	9.09	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	36.39960		0.03640		57.18160	0.05718	36.400	9.49	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	31.71530		0.03172		50.55890	0.05056	31.715	9.65	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	144.81530		0.14482		118.65890	0.11866	144.815	9.65	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	152.69310		0.15269		125.60640	0.12561	152.693	9.73	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	27.60730		0.02761		44.61800	0.04462	27.607	9.81	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	22.39370		0.02239		36.87280	0.03687	22.394	10.05	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	19.46770		0.01947		32.41200	0.03241	19.468	10.20	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	18.15010		0.01815		30.37350	0.03037	18.150	10.28	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	14.70890		0.01471		24.95350	0.02495	14.709	10.52	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	9.03120		0.00903		15.66070	0.01566	9.031	11.08	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	302.13120		0.30213		263.76070	0.26376	302.131	11.08	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	4.57200		0.00457		7.98860	0.00799	4.572	11.88	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	4.27740		0.00428		7.46860	0.00747	4.277	11.96	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	1.74290		0.00174		2.94010	0.00294	1.743	13.07	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.05890		0.00106		1.63530	0.00164	1.059	14.05	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	0.84130		0.00084		1.27420	0.00127	0.841	14.54	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.62210		0.00062		0.91510	0.00092	0.622	15.22	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.57300		0.00057		0.83570	0.00084	0.573	15.41	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.55040		0.00055		0.79910	0.00080	0.550	15.51	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	793.65040		0.79365		748.89910	0.74890	793.650	15.51	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.52880		0.00053		0.76450	0.00076	0.529	15.61	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.15320		0.00015		0.21210	0.00021	0.153	18.73	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.08850		0.00009		0.11320	0.00011	0.088	19.91	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,293.18850		1.29319		1,248.21320	1.24821	1,293.189	19.91	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.03810		0.00004		0.04190	0.00004	0.038	22.04	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.03070		0.00003		0.03220	0.00003	0.031	22.67	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.02760		0.00003		0.02840	0.00003	0.028	22.98	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.02440		0.00002		0.02440	0.00002	0.024	23.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.01240		0.00001		0.01050	0.00001	0.012	25.82	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.71390		10.71390		10.75890	10.75890		8.97	0.00	0	0.00

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\$ / R	On 19/09/2014	Any day expiry	10.69	Call	93.26000	0.09326	130.03580	0.13004	93.260	9.03	0.00	0	12,000.00
\$ / R	On 22/09/2014	Any day expiry			10.71910	10.71910	10.76420	10.76420		8.81	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.72600	10.72600	10.77120	10.77120		8.92	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	143.59730	0.14360	123.36220	0.12336	143.597	9.50	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.08830	0.00009	0.09250	0.00009	0.088	24.08	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.73120	10.73120	10.77640	10.77640		8.81	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.17	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	37.96340	0.03796	54.72900	0.05473	37.963	10.30	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.73300	10.73300	10.77820	10.77820		8.84	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.74700	10.74700	10.79230	10.79230		9.29	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	126.79880	0.12680	158.74240	0.15874	126.799	9.29	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.78470	10.78470	10.83040	10.83040		9.76	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.02780	0.00003	0.03240	0.00003	0.028	18.61	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	172.36450	0.17236	151.81360	0.15181	172.365	9.76	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	51.69990	0.05170	63.11300	0.06311	51.700	11.96	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.69670	0.00070	0.82900	0.00083	0.697	19.34	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.79550	10.79550	10.84130	10.84130		9.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	10.92090	0.01092	9.57640	0.00958	10.921	9.54	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	16.94740	0.01695	21.84490	0.02184	16.947	15.05	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.79730	10.79730	10.84310	10.84310		9.81	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	198.55080	0.19855	226.29310	0.22629	198.551	9.74	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	69.71210	0.06971	82.98280	0.08298	69.712	11.70	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.83440	10.83440	10.88020	10.88020		9.85	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	185.88200	0.18588	171.74950	0.17175	185.882	9.85	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.69210	0.00169	2.29380	0.00229	1.692	18.56	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.84000	10.84000	10.88570	10.88570		10.06	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.17540	0.00018	0.19990	0.00020	0.175	17.43	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	99.03470	0.09903	113.77670	0.11378	99.035	11.83	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.86260	10.86260	10.90860	10.90860		10.17	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.86460	10.86460	10.91050	10.91050		10.18	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.86650	10.86650	10.91250	10.91250		10.20	22,298,058.00	2,052	157,156.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.78800	0.00179	1.81690	0.00182	1.788	14.01	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	3.56700	0.00357	3.51370	0.00351	3.567	12.43	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	7.63240	0.00763	7.06520	0.00707	7.632	10.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	10.52110	0.01052	9.57040	0.00957	10.521	10.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	15.38770	0.01539	14.06520	0.01407	15.388	10.36	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	787.52400	0.78752	831.77620	0.83178	787.524	10.10	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	21.02400	0.02102	19.27620	0.01928	21.024	10.10	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	605.14460	0.60514	648.06770	0.64807	605.145	9.57	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	45.56610	0.04557	40.07500	0.04008	45.566	9.62	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	47.43100	0.04743	41.30250	0.04130	47.431	9.63	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	49.35130	0.04935	43.04670	0.04305	49.351	9.64	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	53.36130	0.05336	46.69490	0.04669	53.361	9.66	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	57.60060	0.05760	50.56340	0.05056	57.601	9.68	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	66.79910	0.06680	58.98740	0.05899	66.799	9.73	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	69.25210	0.06925	61.23930	0.06124	69.252	9.74	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	79.69560	0.07970	70.86060	0.07086	79.696	9.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	82.46810	0.08247	73.42180	0.07342	82.468	9.80	0.00	0	34,450.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	88.20880	0.08821	78.73310	0.07873	88.209	9.82	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	97.32340	0.09732	87.18550	0.08719	97.323	9.86	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	113.87690	0.11388	102.59640	0.10260	113.877	9.91	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	124.64420	0.12464	112.65540	0.11266	124.644	9.95	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	152.23790	0.15224	138.54390	0.13854	152.238	10.03	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	301.63420	0.30163	333.18810	0.33319	301.634	10.06	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	296.07570	0.29608	327.37730	0.32738	296.076	10.07	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	274.55240	0.27455	304.83260	0.30483	274.552	10.12	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	264.21800	0.26422	293.98340	0.29398	264.218	10.14	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	207.66380	0.20766	190.91140	0.19091	207.664	10.17	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	235.57830	0.23558	263.10100	0.26310	235.578	10.24	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	220.13230	0.22013	243.89250	0.24389	220.132	10.41	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	272.74280	0.27274	249.70040	0.24970	272.743	10.53	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	285.80110	0.28580	262.23760	0.26224	285.801	10.62	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	186.00720	0.18601	207.18170	0.20718	186.007	10.82	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	319.50720	0.31951	294.68170	0.29468	319.507	10.82	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	168.31780	0.16832	188.07160	0.18807	168.318	11.07	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	391.06360	0.39106	363.92520	0.36393	391.064	11.24	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	145.19680	0.14520	163.00150	0.16300	145.197	11.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	467.42650	0.46743	438.23890	0.43824	467.427	11.65	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	107.43010	0.10743	121.78840	0.12179	107.430	12.23	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	98.02450	0.09802	111.46350	0.11146	98.025	12.48	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	84.80480	0.08480	96.68880	0.09669	84.805	12.91	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	72.80150	0.07280	83.34990	0.08335	72.801	13.39	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	70.86220	0.07086	81.19110	0.08119	70.862	13.48	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	69.91980	0.06992	80.13970	0.08014	69.920	13.52	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	44.45590	0.04446	52.09480	0.05209	44.456	15.04	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	43.87150	0.04387	51.43010	0.05143	43.871	15.07	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	39.01890	0.03902	45.91080	0.04591	39.019	15.39	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	30.82410	0.03082	36.53730	0.03654	30.824	16.06	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	30.45780	0.03046	36.11660	0.03612	30.458	16.09	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	14.65540	0.01466	17.77980	0.01778	14.655	18.55	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	12.77100	0.01277	16.88270	0.01688	12.771	18.50	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	8.29990	0.00830	11.48150	0.01148	8.300	18.32	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	7.90000	0.00790	10.90070	0.01090	7.900	18.30	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.09880	0.00010	0.09500	0.00010	0.099	17.49	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.87230	10.87230	10.91830	10.91830		10.39	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	200.52910	0.20053	182.38450	0.18238	200.529	10.23	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.14700	0.00215	2.41030	0.00241	2.147	17.78	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.88780	10.88780	10.93400	10.93400		10.45	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.56520	0.00057	0.59040	0.00059	0.565	17.22	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	153.88170	0.15388	171.19160	0.17119	153.882	11.65	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.95760	10.95760	11.00420	11.00420		10.82	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.33560	0.00134	1.33640	0.00134	1.336	16.64	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	218.89400	0.21889	201.10970	0.20111	218.894	10.57	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	221.48880	0.22149	239.66360	0.23966	221.489	11.72	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	29.19510	0.02920	33.16300	0.03316	29.195	23.60	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.01180	11.01180	11.05890	11.05890		11.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	226.06270	0.22606	207.65250	0.20765	226.063	10.65	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	39.43980	0.03944	43.82780	0.04383	39.440	23.63	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.01370	11.01370	11.06090	11.06090		11.02	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.24140	0.00224	2.19720	0.00220	2.241	16.36	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	289.80700	0.28981	309.58650	0.30959	289.807	11.53	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.04870	11.04870	11.09610	11.09610		11.24	2,320,227.00	210	40,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	49.90980	0.04991	45.28610	0.04529	49.910	10.63	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	80.21780	0.08022	73.49470	0.07349	80.218	10.35	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	118.46030	0.11846	108.53960	0.10854	118.460	10.14	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	208.30530	0.20831	190.40470	0.19040	208.305	10.63	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	226.18620	0.22619	207.51960	0.20752	226.186	10.71	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	279.51110	0.27951	258.80450	0.25880	279.511	10.93	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	147.09390	0.14709	157.29390	0.15729	147.094	14.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	92.08660	0.09209	98.77870	0.09878	92.087	16.21	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	69.31730	0.06932	74.36480	0.07436	69.317	17.53	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	59.25850	0.05926	61.44410	0.06144	59.259	22.78	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.07000	11.07000	11.11770	11.11770		11.44	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	233.74640	0.23375	215.61970	0.21562	233.746	10.78	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	46.16280	0.04616	49.53250	0.04953	46.163	23.67	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.13210	11.13210	11.18050	11.18050		11.63	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	238.66050	0.23866	220.43680	0.22044	238.660	10.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	50.41500	0.05042	53.63630	0.05364	50.415	23.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.18840	11.18840	11.23740	11.23740		11.78	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	241.50440	0.24150	223.30580	0.22331	241.504	10.86	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	52.40720	0.05241	55.43460	0.05543	52.407	22.98	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.21980	11.21980	11.26920	11.26920		11.81	0.00	0	20,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	384.81490	0.38481	361.54380	0.36154	384.815	11.55	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.24770	11.24770	11.29760	11.29760		11.99	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	246.48080	0.24648	228.63580	0.22864	246.481	10.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.84900	0.05485	59.60850	0.05961	54.849	23.00	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.31330	11.31330	11.36430	11.36430		12.19	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	250.65670	0.25066	234.95670	0.23496	250.657	11.06	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	61.15410	0.06115	67.20940	0.06721	61.154	22.82	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.37100	11.37100	11.42300	11.42300		12.45	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	254.75700	0.25476	242.79840	0.24280	254.757	11.15	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	61.48940	0.06149	67.05590	0.06706	61.489	22.64	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.40800	11.40800	11.46070	11.46070		12.48	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	183.41960	0.18342	175.78380	0.17578	183.420	11.17	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,002.49970	1.00250	1,047.24020	1.04724	1,002.500	11.18	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	406.34700	0.40635	430.39460	0.43039	406.347	13.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	240.57290	0.24057	256.62220	0.25662	240.573	16.46	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.43850	11.43850	11.49080	11.49080		12.62	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	260.26560	0.26027	250.36720	0.25037	260.266	11.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	66.38690	0.06639	72.93660	0.07294	66.387	22.54	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.50380	11.50380	11.55530	11.55530		12.79	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	264.54080	0.26454	253.13570	0.25314	264.541	11.45	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	71.78420	0.07178	78.04510	0.07805	71.784	22.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.56470	11.56470	11.61550	11.61550		12.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	265.54290	0.26554	255.95740	0.25596	265.543	11.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	65.25100	0.06525	73.26540	0.07327	65.251	22.03	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.59960	11.59960	11.65000	11.65000		13.04	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	941.31300	0.94131	980.22950	0.98023	941.313	11.70	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.62140	11.62140	11.67150	11.67150		13.04	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	266.73450	0.26673	257.36430	0.25736	266.735	11.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.05950	0.06306	66.17630	0.06618	63.059	22.00	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.70690	10.70690	10.75190	10.75190		8.69	920,793.40	86	1,258.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.86650	10.86650	10.91250	10.91250		10.20	54,332.50	5	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,726.40160	0.30726	33,907.12360	0.33907	30,726.402	10.05	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.04870	11.04870	11.09610	11.09610		11.24	0.00	0	5.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.21980	11.21980	11.27000	11.27000		11.81	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.61880	17.61880	17.74680	17.74680		8.53	14,271,228.00	810	61,261.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.15550	0.00016	0.32360	0.00032	0.156	12.15	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	11.31070	0.01131	10.60160	0.01060	11.311	9.55	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	27.86190	0.02786	22.10320	0.02210	27.862	9.17	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	99.46520	0.09947	68.16780	0.06817	99.465	8.53	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	128.09210	0.12809	83.77700	0.08378	128.092	8.76	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.19010	0.00019	0.75900	0.00076	0.190	14.06	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.03030	0.00003	0.11720	0.00012	0.030	15.50	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.02950	0.00003	0.09900	0.00010	0.030	15.77	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.02590	0.00003	0.06020	0.00006	0.026	17.26	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.86790	17.86790	17.99820	17.99820		9.82	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	814.88320	0.81488	730.45350	0.73045	814.883	11.23	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			17.99400	17.99400	18.12570	18.12570		10.34	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	607.02360	0.60702	537.79590	0.53780	607.024	10.78	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	807.08630	0.80709	727.55160	0.72755	807.086	11.35	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	906.50720	0.90651	822.74010	0.82274	906.507	11.61	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	38.10980	0.03811	46.70900	0.04671	38.110	15.20	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	25.05050	0.02505	28.30290	0.02830	25.051	16.22	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	24.96870	0.02497	28.21550	0.02822	24.969	16.28	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.14690	18.14690	18.28060	18.28060		10.84	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.40490	18.40490	18.54320	18.54320		11.79	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10203	0.10203	0.10232	0.10232		9.88	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10363	0.10363	0.10392	0.10392		10.65	0.00	0	16,359.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10547	0.10547	0.10578	0.10578		12.18	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.06900	14.06900	14.11420	14.11420		9.06	281,380.00	20	64,662.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	3.49030	0.00349	3.28090	0.00328	3.490	11.37	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	26.84610	0.02685	24.31440	0.02431	26.846	9.97	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	63.78790	0.06379	56.42680	0.05643	63.788	9.29	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	283.29860	0.28330	250.12250	0.25012	283.299	10.23	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.03680	0.00004	0.08270	0.00008	0.037	17.74	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.01240	0.00001	0.01780	0.00002	0.012	21.98	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.28750	14.28750	14.33430	14.33430		9.98	10,072,687.50	705	16,566.00

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	13.50	Put	42.04690		0.04205		41.09750	0.04110	42.047	9.39	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	84.22020		0.08422		80.11590	0.08012	84.220	9.42	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	25.18780		0.02519		31.24070	0.03124	25.188	15.26	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.53760	14.53760			14.58680	14.58680		10.75	43,612,800.00	3,000	10,650.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	201.97920		0.20198		190.69810	0.19070	201.979	10.05	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	209.30910		0.20931		197.79530	0.19780	209.309	10.07	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	241.28260		0.24128		263.38480	0.26338	241.283	12.28	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	235.49520		0.23550		257.33430	0.25733	235.495	12.34	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.77630	14.77630			14.82870	14.82870		11.34	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			521.24900	521.24900			517.29000	517.29000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			529.53800	529.53800			525.52100	525.52100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			538.69500	538.69500			534.61400	534.61400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			439.98500	439.98500			438.34500	438.34500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.98200	446.98200			445.32000	445.32000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.63100	520.63100			517.35700	517.35700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			528.91000	528.91000			525.58900	525.58900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			473.25700	473.25700			470.52300	470.52300			9,465,140.00	2	584.00
ALBI	On 05/02/2015	Index Future			480.78300	480.78300			478.01000	478.01000			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			489.09600	489.09600			486.28100	486.28100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.99740	9.99740			9.96910	9.96910		8.22	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.08360	10.08360			10.05510	10.05510		9.12	0.00	0	10,596.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	24.47800	0.02448			26.85420	0.02685	24.478	9.79	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	81.74120	0.08174			91.93550	0.09194	81.741	9.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	209.30190	0.20930			197.61090	0.19761	209.302	9.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	39.42640	0.03943			40.35020	0.04035	39.426	10.93	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	34.73290	0.03473			35.87270	0.03587	34.733	11.04	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.18630	10.18630			10.15860	10.15860		10.26	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.28360	10.28360			10.25720	10.25720		10.90	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.83120	9.83120			9.84030	9.84030		6.25	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.95680	9.95680			9.96640	9.96640		9.47	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.10020	10.10020			10.11000	10.11000		10.00	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			12.90600	12.90600			-18.99770	-18.99770			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			665.24700	665.24700			703.72360	703.72360			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			755.73820	755.73820			795.02950	795.02950			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			199.69740	199.69740			-182.29220	-182.29220			0.00	0	4,362.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		587.98150	587.98150		626.37770	626.37770			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		5.78690	5.78690		13.25810	13.25810			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.65050	11.65050		11.69390	11.69390		9.31	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.83500	11.83500		11.87990	11.87990		10.12	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.04850	12.04850		12.09530	12.09530		11.04	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74130	1.74130		1.74590	1.74590		8.27	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75630	1.75630		1.76120	1.76120		9.59	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.77610	1.77610		1.78000	1.78000		11.12	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.59616	124.59616		124.60515	124.60515			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.59311	126.59311		126.60431	126.60431			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.47300	83.97584		9.56277	83.30197			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.55873	85.31126		9.65118	84.62810			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.62835	82.99707		9.72339	82.30399			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		471.52800	471.52800		468.95800	468.95800			0.00	0	396.00
GOVI	On 05/02/2015	GOVI		479.02600	479.02600		476.42000	476.42000			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		487.30900	487.30900		484.66300	484.66300			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.34391	118.34391		118.35478	118.35478			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		119.08361	119.08361		119.09673	119.09673			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.21702	123.21702		123.22641	123.22641			0.00	0	1,860.00

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 05/02/2015	Bond Future	123.89028		123.89028		123.90193	123.90193			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.68787		123.68787		123.69700	123.69700			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.66998		125.66998		125.68138	125.68138			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	133.46636		133.46636		133.47619	133.47619			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	134.15702		134.15702		134.16954	134.16954			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	220.39600		220.39600		220.40300	220.40300			2,203,960.00	1	1,191.00
IGOV	On 05/02/2015	Index Future	223.92700		223.92700		223.93700	223.93700			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.82600		227.82600		227.83800	227.83800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	597.04800		597.04800		597.09700	597.09700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	606.54200		606.54200		606.59300	606.59300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.74418		144.74418		144.76551	144.76551			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.12000		93.88000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.20000		93.80000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.23000		93.77000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.34000		93.66000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.40000		93.60000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.46000		93.54000		6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.64000		93.36000		6.66000	93.34000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.76000		93.24000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.92000		93.08000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.06000		92.94000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.22000		92.78000		7.27000	92.73000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.31400		1.31400		1.31270	1.31270			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.31480		1.31480		1.31360	1.31360			0.00	0	0.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.31580		1.31580		1.35000	1.35000			0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.06047		122.72578		8.14983	121.96044		8.15	82,471,724.16	672	48,649.00
R186	On 06/11/2014	Bond Future	7.70	Call	530.77000		0.53077	468.04000	0.46804	530.770	7.95	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	759.69000		0.75969	663.00000	0.66300	759.690	7.99	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
R186	On 06/11/2014	Bond Future	8.00	Call	1,408.03000		1.40803		1,217.06000	1.21706	1,408.030	8.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,874.94000		2.87494		2,508.89000	2.50889	2,874.940	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	838.73000		0.83873		1,238.02000	1.23802	838.730	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	516.01000		0.51601		821.08000	0.82108	516.010	8.25	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	434.24000		0.43424		709.82000	0.70982	434.240	8.28	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	390.60000		0.39060		649.30000	0.64930	390.600	8.30	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	26.32000		0.02632		63.79000	0.06379	26.320	8.63	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.11707		119.38132		8.20944	118.60578		8.71	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	523.52000		0.52352		752.87000	0.75287	523.520	9.06	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.15700		121.44857		8.25240	120.66239		8.89	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.07621		288.07621		288.10114	288.10114			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.67623		286.67623		286.70633	286.70633			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			234.22997		234.22997		234.24963	234.24963			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			234.78787		234.78787		234.81157	234.81157			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.76771		101.41690		7.87816	100.75332		6.80	0.00	0	8,834.00
R2023	On 05/02/2015	Bond Future			7.82696		103.02966		7.94192	102.35729		6.88	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.86033		100.88506		7.97984	100.20326		7.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.86320		102.83238		7.98794	102.13780		7.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	753.56000		0.75356		967.86000	0.96786	753.560	7.64	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.83963		104.87222		6.93270	104.63034		2.37	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	412.36000		0.41236		340.84000	0.34084	412.360	2.35	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	621.68000		0.62168		519.21000	0.51921	621.680	2.37	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.89006		106.53995		6.99253	106.29599		2.32	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,992.98000		1.99298		1,812.77000	1.81277	1,992.980	2.42	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.87501		104.21393		6.98840	103.96808		2.33	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.48055		98.15284		8.57982	97.34201			0.00	0	4,188.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future			8.53932		95.70681		8.64151	94.88476			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.58615		97.36491		8.69126	96.53075			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.72413		100.17286		8.81298	99.32769			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.78161		97.50851		8.87285	96.65165			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.82848		99.19792		8.92207	98.32843			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.11740		106.21114		7.22487	105.82758		3.43	424,844.56	4	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	15.84000		0.01584		42.33000	0.04233	15.840	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.16931		103.86501		7.28439	103.47715		3.55	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.18407		105.66325		7.30765	105.27103		3.55	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.13641		103.66112		7.27042	103.26174		3.44	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	272.18000		0.27218		385.27000	0.38527	272.180	3.64	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.78734		102.03536		8.87606	101.11767			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			8.84256		99.27539		8.93361	98.34486			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.88775		100.99547		8.98107	100.05107			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.78321		101.36134		8.86688	100.47279			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.83986		102.97314		8.92574	102.07226			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.88121		100.32106		8.96916	99.40676			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.37736		101.78952		7.47339	101.38460		4.49	258,341,801.76	2,538	35,102.00
R207	On 05/02/2015	Bond Future			7.43347		99.76697		7.53495	99.35733		4.62	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.46438		101.49463		7.57176	101.08015		4.69	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,135.45000		2.13545		1,953.11000	1.95311	2,135.450	4.75	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.54244		96.81022		7.65344	96.27108		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	21.35000		0.02135		60.53000	0.06053	21.350	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.59939		98.35003		7.71570	97.80398		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.63054		96.65039		7.75245	96.09710		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.62375		98.51684		7.75217	97.95327		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	504.11000		0.50411		684.18000	0.68418	504.110	5.97	0.00	0	198.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.64185		77.56504		8.73053	76.86682		12.75	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,140.41000		1.14041		992.09000	0.99209	1,140.410	12.62	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,102.80000		2.10280		1,831.13000	1.83113	2,102.800	12.75	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,104.92000		3.10492		2,725.68000	2.72568	3,104.920	12.89	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,381.31000		3.38131		2,976.04000	2.97604	3,381.310	12.93	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,666.31000		3.66631		3,235.80000	3.23580	3,666.310	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	275.93000		0.27593		453.58000	0.45358	275.930	13.11	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	110.82000		0.11082		206.35000	0.20635	110.820	13.29	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	81.10000		0.08110		157.57000	0.15757	81.100	13.35	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	15.66000		0.01566		38.29000	0.03829	15.660	13.47	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	12.19000		0.01219		30.89000	0.03089	12.190	13.47	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	9.44000		0.00944		24.81000	0.02481	9.440	13.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.69574		78.79870		8.78666	78.09076		13.18	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.73686		77.01293		8.82998	76.29445		14.09	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.76083		78.50082		8.85632	77.76882		13.92	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,313.03000		1.31303		1,606.91000	1.60691	1,313.030	14.61	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.52917		173.52917		173.54437	173.54437			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.31001		176.31001		176.32826	176.32826			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.28052		132.28052		132.30154	132.30154			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.79453		132.79453		132.81815	132.81815			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.18802		137.18802		137.20136	137.20136			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.62399		137.62399		137.63984	137.63984			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.51081		88.18547		8.59979	87.48696		11.09	44,092,735.00	500	29,178.00
R213	On 05/02/2015	Bond Future			8.57028		89.58782		8.66177	88.87964		11.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future		8.61213	87.59076		8.70602	86.87228		12.26	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future		8.71701	78.53955		8.80566	77.80696		13.40	78,539.55	1	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,323.88000	4.32388	3,817.89000	3.81789	4,323.880	13.79	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	55.82000	0.05582	106.11000	0.10611	55.820	14.27	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.77184	79.78855		8.86277	79.04557		13.84	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.81149	77.87530		8.90454	77.12126		14.91	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,679.89000	20,679.89000		20,752.89000	20,752.89000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		20,960.72000	20,960.72000		21,036.00000	21,036.00000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.94940	4.94940		4.93700	4.93700		4.87	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.92690	4.92690		4.91200	4.91200		7.43	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.90620	4.90620		4.90000	4.90000		8.54	0.00	0	0.00

Total for Derivatives : **734,106,778.03** **33,320** **3 712 525.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14979			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.00000	104.95970		7.00000	104.90084			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40737			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.36000	107.65454		8.36000	107.58269			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.01478			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.07000	105.82086		9.07000	105.74395			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.24031			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.32767			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.22500	99.27762		9.22500	99.20465		138,375,000,000,000.00	15,000,000,000	7,500,000,000.00	
AB06	On 27/03/2015	Spot Bond		7.12000	104.14628		7.12000	104.08690			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.63582			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.47500	107.76134		8.47500	107.68845			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond		1.43000	139.10983	1.43000	139.05536			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		2.36000	127.33981	2.36000	271.38346			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.83920			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	102.19173			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.58805			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	101.65369			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	101.69731			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		0.00000	100.00000	0.00000	101.14366			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond		0.00000	100.00000	0.00000	101.04324			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond		0.00000	100.00000	0.00000	101.07091			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond		3.06000	128.40865	3.06000	128.34168			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond		4.18000	119.63052	4.18000	119.55719			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond		4.93000	104.08081	4.93000	104.01099			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond		100.00000	65.60144	100.00000	65.12584			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond		2.10000	171.66353	2.10000	171.58712			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond		2.76000	162.09014	2.76000	162.00932			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond		2.13000	173.47762	2.13000	173.39996			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond		1.76000	186.37374	1.76000	186.29590			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond		7.87125	77.33766	7.87125	77.28951			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond		7.87125	77.33766	7.87125	77.28951			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond		0.00000	100.00000	0.00000	93.53000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.53786			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond		0.00000	100.00000	0.00000	93.21000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12375			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00476			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.16500	102.28678		7.16500	102.22778			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32228			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.29000	105.74213		7.29000	105.68043			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04114			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.59000	94.86462		2.59000	107.22697			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45500	102.80671		2.45500	159.64578			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36000	117.65622		2.36000	212.32208			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.43500	90.48212		9.43500	90.41302			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.96210			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.19000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.42514		9.63000	108.34158			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.50500		109.35916		9.50500	109.27595			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.77500		93.02192		8.77500	92.95646			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.60000		108.64825		9.60000	108.56478			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.87748			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.75255			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.02500		105.36139		8.02500	110.22118			0.00	0	1,456,200,000.00
ABS11	On 09/04/2021	Spot Bond	8.78000		107.10086		8.78000	107.02546			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.95000		103.75691		6.95000	103.69915			0.00	0	8,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.69000	100.02116		8.69000	99.95144			0.00	0	619,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.72500	93.45951		9.72500	93.38719			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79500	101.99871		7.79500	106.60847			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	217.34812		2.17000	275.25589			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000	126.43028		1.37000	129.20035			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.09500	128.68896		2.09500	131.21566			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00449		100.00000	0.00499			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	66.80447		100.00000	66.32013			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.45000	101.67094		11.45000	101.57869			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43427			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.27188		100.00000	4.24091			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44500			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59683			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.46241		100.00000	25.27781			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.42353			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.04958		11.00000	64.99381			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.46241		100.00000	25.27781			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	101.76004			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.93444			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68227			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75794			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78455			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78455			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78928			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.88349			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78928			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77980			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.21133			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.86070			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.49412			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70333			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.75564			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.77661			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.73459			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64025			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.21000	105.32389		9.21000	105.36774			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.85686			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.52734			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.03594			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.79832			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.88233			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.68220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.62964			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.61703			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.68528			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01610			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.68350			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36666			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32125			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17693			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56347			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.07735			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.68852			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.88325			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48689			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45112			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52056			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65088			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57727			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49320			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51635			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.77358		10.23000	104.68840			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53931			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50372			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.87475			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.30000	104.00989		9.30000	103.93242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64450			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.29476	1.75000	115.34408			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.77560			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.51827			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61451			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.66686			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.56215			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.65639			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27721			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88038			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.44388			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.54330			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.79326			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.65639			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.60764			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.69683			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.72414			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.05253			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.33127			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.73053			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.73053			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83430			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.62498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83369			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.98584			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83430			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.10988			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.76628			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.75059			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.99388			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.84593			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52025			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.50558			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.30497			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.54540			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.33427			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61451			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.52235			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52025			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.66330			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49929			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78943			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.76537			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76445			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.12312		100.00000	14.02073			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.29349			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.32333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.34317			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.98673			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.08645			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.21927			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.95254			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.81000		100.71451		7.81000	100.65128			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.23005			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.43300			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.28000		100.95230		8.28000	100.88555			0.00	0	15,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.20000		118.72016		9.20000	118.63266		27,600,000,000,000.00	3,000,000,000	1,590,000,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000		96.06856		100.00000	95.33893			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24500		105.03182		7.24500	104.97090			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		90.53834		100.00000	89.88541			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.17500		103.01394		9.17500	102.93863			0.00	0	182,790,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.63141		100.00000	15.52786			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.95000		103.13507		9.95000	103.05347			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500		164.52719		2.70500	164.44587			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00630			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.94449			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94700			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.99240			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	101.54633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22279			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.41772			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.56215			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03788			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90180			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.51000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91295			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.28346			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.61000	128.92225		2.61000	293.14535			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	95.53127			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.59702			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.60134			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	100.00000	13.53957		100.00000	13.49452			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.87040			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41547			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39451			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36541			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.77000	107.73025		8.77000	107.65449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31612			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.79434			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.13529			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56925			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.23821			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.35000	103.43030		9.35000	103.35285			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.25500	109.50794		7.25500	109.44400			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	37.75706		100.00000	37.26113			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48205			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34942			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.60500	103.84571		7.60500	103.78117			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.62500	107.78345		8.62500	107.70887			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.04471	104.50942		11.04471	103.48176			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.09296	102.55855		11.09296	102.30839			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.12037	102.49613		11.12037	102.27505			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.92359			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.14769	102.36323		11.14769	102.21491			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.80063	102.18061		11.80063	102.09603			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.96920			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.96920			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.96926			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.29471	101.67730		11.29471	101.78516			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.24079	103.45965		11.24079	102.30246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		11.09296	102.55855		11.09296	102.30839			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12699	102.75585		11.12699	102.47173			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29522	97.30555		10.29522	101.98500			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.86893			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85329			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85329			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.75371			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.93033			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.03845	100.82811		11.03845	101.20745			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.40000	101.42248		11.40000	101.27312			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.79898			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.32500	71.05573		11.32500	99.03690			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93027			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.69581			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.73524		9.28000	101.68429			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.82614			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.17000	69.78523		11.17000	98.87016			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.77182			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81708			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.81708			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75009			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.83218			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.45391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93034			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.83218			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75371			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76871			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.83227			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32180			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.04471	105.02176		14.04471	104.01386			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.23889	103.11934		15.23889	103.03602			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11195	102.94552		14.11195	102.74330			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.40415			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.40415			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.40415			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.49423			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.08836			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	20.13352		100.00000	20.01914			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.14854		100.00000	21.98797			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.15766		100.00000	20.01152			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.44300		100.00000	12.35279			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.44300		100.00000	12.35279			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.04419		100.00000	14.93512			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.03553		100.00000	12.94102			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85515			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.03652			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10185			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.47271		100.00000	8.41129			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.47271		100.00000	8.41129			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	66.66669		100.00000	66.66667			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.07000	104.04110		2.07000	178.18660			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12000	95.89429		8.12000	151.62020			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12000	97.19848		8.12000	151.95190			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.50500	100.08845		8.50500	100.02014			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.93790			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.55502			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77000	101.19846		7.77000	101.13560			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95706			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91906			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93778			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.00017			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06252			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23664			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.61810		100.00000	23.44687			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70221			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73727			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75729			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81733			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89728			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.78920		100.00000	14.68198			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.78920		100.00000	14.68198			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52362			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.64395			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67676			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.17500		105.62668		8.17500	105.55771			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.77519			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.95005			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.55665		100.00000	10.48012			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.55665		100.00000	10.48012			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.95868			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.28516			0.00	0	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.47000		67.49877		8.47000	103.09703			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.28615			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.18855			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26709			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.30932			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.26235			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.27553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.29946			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.39851			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.56506			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		66.66090		100.00000	66.17761			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.97145			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99993			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.77891		100.00000	20.62827			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.59680			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.36122			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.42500		105.32162		7.42500	105.25810			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.27500		114.12025		9.27500	114.03594			0.00	0	273,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.35815			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12500		105.65283		9.12500	105.57600		25,806,109,550,000.00	2,828,066,800	1,414,033,400.00	
CBL12	On 06/09/2018	Spot Bond	12.37000		96.82779		12.37000	96.73204			0.00	0	1,040,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.97760			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.33000		101.91242		11.33000	101.82089			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.47325			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.16500		103.51694		9.16500	103.44134			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.79731			0.00	0	1,780,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.77000		97.85826		11.77000	97.76707			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.42296			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.25352			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.59526			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.10000		96.09223		10.10000	96.01508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.95000		117.72389		9.95000	117.63023			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.80000		113.99843		9.80000	113.90906			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.13000		113.33389		9.13000	113.25144			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.91124			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52500		106.08178		11.52500	105.98492			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.54296			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.78047			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.08746			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20991			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.93730			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.09658			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55902			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.62257			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.69563			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58149			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57551			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60706			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.51621			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.68230			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.50788			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.86648		10.11000	101.78460			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	119.27243		2.76000	119.21310			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.34639		3.14000	119.04997			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.17882		8.25000	100.11172			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.34128		3.10000	118.63679			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.35295		2.40000	118.65461			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.38389			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.06997			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01056			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.49500	103.38453		8.49500	103.31405			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.18649			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.95619			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96954			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.54500	103.50420		8.54500	103.43323			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.54500	103.50420		8.54500	103.43323			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.59500	102.30600		8.59500	102.23546			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.72434			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90507			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12027			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12027			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.45235			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.74865			0.00	0	0.00

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	100.22959			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.24341			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.37317	9.35000	100.29843			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.37317	9.35000	100.29843			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.22907			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.22967			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02001			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.64058			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74318			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74859			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.64058			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.64058			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.71843			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.50778			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.07015			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.62331			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.62331			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.62331			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.96472			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.10000	106.35547	9.10000	106.27834			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.72598			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.96608			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99479		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05318		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.29606		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.27345		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.24742		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.46749		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04177		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.76341		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.58947		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54121		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.93947		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.61098		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.94152		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69749		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.27935		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57727		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67814		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.45198		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.84414		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57732		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57732		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57247		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.37046		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	103.22852		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.94197			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.79654			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.49215			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.00817			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.28539			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.51500			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.71500	96.70643		10.71500	96.62418			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.23500	98.37980		11.23500	98.29217			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49990			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.85940			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.50333			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90754			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.82949			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.07502		8.80500	103.04247			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.62498			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91677			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.83002			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.70245			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.73385			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.85521			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.76644			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.48059			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.48059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.38064		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.93457		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49990		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.21963		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	107.28001		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83875		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.16252		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.50898		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.46485		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	102.01839		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.53513		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.79664		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83041		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.52379		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46360		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.78961		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.16466		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.46108		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.78456		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90178		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.47416		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	101.51407	10.55000	104.77619		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.89500	105.51481	9.89500	108.76359		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	103.52486			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.75194			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.03500	107.15947		12.03500	111.15328			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.78375			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.06500	104.63084		12.06500	104.46442			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.49500	104.43770		10.49500	104.29265			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.78375			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.86649			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.98070			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.81965			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.12977			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.62498			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56703			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.40000	106.84244		9.40000	106.67899			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.94467			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.80291			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	104.57148		10.55000	104.83474			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	104.64547		11.00000	99.19819			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89414			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.09283			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90430			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.82500	105.98492		11.82500	105.47024			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.17354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.84018			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.89961			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.71495			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.15379		7.01000	39.75072			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	160.25404			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	8.50500	100.08845		8.50500	138.90436			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12000	34.48818		8.12000	151.62020			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12000	34.91123		8.12000	151.95190			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.15029			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.08317			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24506			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24506			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.74532			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62764			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65081			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65639			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90754			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.50139			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.58310			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.57262			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.02906			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.24209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.17441				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.09500	104.84838	9.09500	108.26140				0.00	0	1,920,833,200.00
COJ04	On 05/06/2018	Spot Bond	8.57500	103.64831	8.57500	103.57700				0.00	0	744,300,000.00
COJ05	On 05/06/2023	Spot Bond	10.01000	115.72130	10.01000	115.62870				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.25000	105.65311	8.25000	105.58312				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.60000	110.57612	9.60000	110.49162			11,520,000,000,000.00	1,200,000,000	1,600,000,000.00	
COJG01	On 09/06/2024	Spot Bond	9.67500	105.64333	9.67500	105.56155				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02500	98.73998	10.02500	98.66084				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.85000	99.82497	10.85000	99.73856				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.85000	92.61288	10.85000	92.53271				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.23856				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.17185				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.08412				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.12160				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.64944				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.21853				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.92000	102.63890	10.92000	102.36049			22,932,000,000,000.00	2,100,000,000	14,500,000,000.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.91656	100.00000	11.83016				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.82875	100.00000	4.75743				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.80810	100.00000	11.62425				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.77112				0.00	0	100,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.90000	100.25540	7.90000	100.19209				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.24955			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.19042			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	100.00000		70.08630		100.00000	69.31043			0.00	0	10,000,000,000.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		84.65176		100.00000	84.08617			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92241			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.69908			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.98544			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.59257			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.66872			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.15835			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.52593			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.18845			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.40110			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.87626			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.60000		104.17356		8.60000	104.10169			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.27500		116.05111		7.27500	115.98315			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.28500		105.80826		8.28500	105.73826			101,065,401,000.00	12,198,600	1,502,900,000.00
DV23	On 27/02/2023	Spot Bond	8.86500		106.98027		8.86500	106.90465			110,777,040,000.00	12,496,000	1,687,800,000.00
DV24	On 18/02/2024	Spot Bond	8.87500		105.68096		8.87500	105.60616			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.50000		105.22742		9.50000	105.14783			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.93302			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.87534			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26270			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.45735				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42729				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.88000	127.47742	7.88000	127.39713				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	94.31715				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.83567	0.20000	135.01998				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500	124.74553	1.91500	124.69197				0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.91500	112.20652	1.91500	112.15835				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000	110.43546	2.04000	110.38693				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	102.55005	2.10000	102.50439				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.50000	105.88011	9.50000	105.80003				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.35000	106.48302	9.35000	106.40372				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.90000	104.36140	9.90000	104.27923				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19000	95.28311	10.19000	98.13511				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.27500	107.13017	10.27500	105.90347				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.41143				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.16601				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.87776				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.51731				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.29123				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.30671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ205U	On 10/09/2014	Spot Bond	100.00000		99.45504	100.00000	98.64865		0.00		0	0.00	
EQ206U	On 15/10/2014	Spot Bond	100.00000		93.88081	100.00000	93.18540		0.00		0	0.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000		65.80394	100.00000	65.18953		0.00		0	0.00	
EQ211U	On 14/11/2014	Spot Bond	100.00000		87.26837	100.00000	86.66652		0.00		0	0.00	
EQ212U	On 12/02/2015	Spot Bond	100.00000		74.90541	100.00000	74.47738		0.00		0	0.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		131.69703	3.00000	131.62868		0.00		0	0.00	
EQS02	On 01/07/2015	Spot Bond	11.31000		103.59821	11.31000	103.50534		0.00		0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.80022		0.00		0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.90770		0.00		0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.54524		0.00		0	0.00	
EQS07	On 09/04/2018	Spot Bond	9.75000		100.33278	9.75000	100.25453		0.00		0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.33006		0.00		0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.17446		0.00		0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.41767		0.00		0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.38588		0.00		0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41009		0.00		0	0.00	
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.82344		0.00		0	0.00	
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.34703		0.00		0	0.00	
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.36139		0.00		0	0.00	
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.34415		0.00		0	0.00	
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.35613		0.00		0	0.00	
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.35209		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.34723				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.87000		101.00520	6.87000	100.94899				0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.65000		108.51893	7.65000	108.45217			7,821,164,160,000.00	1,022,374,400	10,632,174,400.00	
ES23	On 25/01/2023	Spot Bond	8.39500		110.72295	8.39500	110.64874			5,285,412,247,500.00	629,590,500	15,053,721,400.00	
ES26	On 02/04/2026	Spot Bond	8.76500		96.83206	8.76500	96.76399			9,120,349,753,500.00	1,040,541,900	9,218,500,000.00	
ES33	On 15/09/2033	Spot Bond	9.41000		83.09435	9.49500	82.38669			5,229,877,567,000.00	555,778,700	36,900,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.58000		92.71560	9.58000	92.64451			0.00	0	23,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.38076			0.00	0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.36812			0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.23474			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.97735			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.43609			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.03229			0.00	0	0.00	
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000	0.00000	103.27227			0.00	0	0.00	
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.14045			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000		11.22489	100.00000	11.14351			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000		10.92419	100.00000	10.84499			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.48345			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.54659			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.67256			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.79813			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	6.55000		99.87454	6.55000	99.82086			0.00	0	880,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.17000		99.48098	9.17000	99.40789			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.91363				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91356				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.89743				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	105.50546				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.01830				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	100.01944				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.10000	101.96847	10.10000	102.08439				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.97000	105.99825	10.97000	105.90550				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.40554				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.19500	129.53260	2.19500	130.34264				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20000	128.86621	2.20000	274.64005				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.30000	103.67365	2.30000	110.15356				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43500	103.03870	2.43500	160.00630				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000	119.53507	2.25000	215.71458				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.56000	105.47043	7.56000	105.40665				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84300	62.48725	7.84300	61.83209				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46300	39.98964	9.46300	39.07891				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.69807	9.70000	37.77089				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	67.59259	100.00000	67.21915				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	74.19621	100.00000	73.77471				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.05530				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95558				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68235				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.38107	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.38107	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.83430			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	101.74432			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99392			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	101.80291			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.30616	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.92215			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.38804			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.31498			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	16.50415		100.09221	16.38440			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62917			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.45868			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.94690			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.18648			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.07690			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81258			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	101.83363			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66758			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70873			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.26278			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67733			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.29979		13.22500	59.23692			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.57681			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.57891			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.35483			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.65429			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	94.96021		3.54500	98.18925			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.72966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.72966			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.33921			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49990			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.76471			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62498			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.58519			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.74398			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.86986			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.50822			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.73601			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.93008			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.15835			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.69199			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.15627			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.56634			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.70873			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.70873			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52367			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28732			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.36175			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51220			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10974			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.80919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.09448			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49417			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07145			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07456			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04521			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.94340			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04521			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93933			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.65183			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.49943		8.75000	100.70812			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.46487			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.39182		100.00000	11.24602			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.39317		100.00000	10.26014			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.68817			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.81884			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.80837			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.89120			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85311			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.43500		116.43205		3.43500	120.04805			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.84199			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.86090			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.41500		107.51084		3.41500	120.20658			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.71000		99.94381		1.71000	127.62967			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43500		104.87318		3.43500	120.04805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		2.69000	101.77717		2.69000	125.30685			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.76000	104.33105		2.76000	132.38280			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96071			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59818			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82942			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.79222			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.14034			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.06053			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75687			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.75478			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.54828			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46896			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.01771		100.00000	10.93783			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	21.33460		100.00000	21.17823			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	63.05882		100.00000	62.47003			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	18.21369		100.00000	17.67964			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.83000	150.18330		4.83000	150.08374			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44386			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.29835			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.48134			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.93364			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.41232			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.48780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.48219			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06300		82.83282		2.06300	101.69731			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		100.44394		2.47000	131.60859			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.88515			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.31740		10.38000	101.23280			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.31740		10.38000	101.23280			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	106.72000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.62962			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.86364			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		97.87418		2.61000	106.20869			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000		205.85412		2.56000	206.31988			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		106.83069		2.58000	106.77909			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.03985			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000		204.97399		2.59000	205.43759			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.95914			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		109.18554		2.40000	109.13440			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		105.13042		2.67000	105.07888			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19122			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	53.27900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51769			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		103.10995		2.77500	103.13644			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	3.45000		100.08262		3.45000	3.45000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.71000		124.07610		2.71000	264.42042			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.21000		128.77017		2.21000	274.43514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.93000	122.07628		2.93000	260.15395			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.56500	101.52879		2.56500	127.16936			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.80084			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.09500	131.27394		2.09500	127.20352			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.99842			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23247			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.66281			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000	106.16003		2.45000	106.10987			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.76990		104.97509	16.64156			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.30855		101.07593	25.48134			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	17.17530		100.44759	17.05028			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	23.88919		100.76967	23.71481			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.08000	116.90697		2.08000	116.85512			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	2.26000	97.81451		2.26000	110.56421			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.54765			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000	97.54214		2.29000	110.25607			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.19015			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41000	126.86728		2.41000	342.56554			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.57226			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.19486			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.20510			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.70000		105.25362		6.70000	105.19709			3,438,440,000,000.00	513,200,000	613,200,000.00
FRX16	On 15/09/2016	Spot Bond	7.60500		104.57168		7.60500	104.50807			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96500		105.49622		7.96500	105.42906			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.13000		111.46821		8.13000	111.39543			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66000		104.21111		8.66000	104.13911			0.00	0	821,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.87000		103.26113		8.87000	103.18769			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.42500		90.53598		9.42500	90.46690			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.55000		110.34998		9.55000	110.26563			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.86000		100.24709		9.86000	101.55253			0.00	0	1,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.23000		94.70080		10.23000	94.62381			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.22000		82.50404		10.22000	82.43665			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.36686			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.41948			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.44051			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.49306			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.57717			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.64024			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.91345			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.29121			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.30405			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.30710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.31568			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.32860			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.33935			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.38659			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.35127			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59311			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.97500		105.02765		8.97500	104.95210			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	100.54382			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.11869			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	100.78278			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.79970			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.83238			0.00	0	1,000,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.87292			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.92915			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.94150			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.24706			0.00	120,000,000	70,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.01206			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01913			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.11153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.88314			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.32150			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.44182			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.20707			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.25771			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.51496			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.02823			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.33420			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.80375			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.63354			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.69802			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66546			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49538			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.94472			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.43588	101.97879		7.43588	96.37121			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	100.98843			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.43604	101.63965		8.43604	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04461			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.88629		101.70053		8.88629	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.11322			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02078			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14633			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18856			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.61281			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.00500		102.48065		9.00500	102.40709			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97000		109.26121		7.97000	109.19162		280,544,000,000,000.00	35,200,000,000	30,773,200,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.99000		130.90316		1.99000	278.98595		59,700,000,000,000.00	30,000,000,000	19,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	2.01000		133.56516		2.01000	284.65884			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.39500		99.66773		9.39500	99.59316		95,829,000,000,000.00	10,200,000,000	6,747,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.36500		99.91615		9.36500	99.84163			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		61.26597		100.00000	60.82179			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.90544		100.00000	15.79013			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		93.96660		100.00000	93.26009			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.66409		100.00000	42.35478			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.77778		100.00000	21.61988			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.05478		100.00000	13.95288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.01779		100.00000	64.54641			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		117.09149		1.65000	117.04373			189,364,560,000.00	114,766,400	82,370,643,000.00
I2038	On 31/01/2038	Spot Bond	1.85000		121.91310		1.85000	121.86140			677,939,900,000.00	366,454,000	96,164,000,000.00
I2046	On 31/03/2046	Spot Bond	1.87000		123.70903		1.87000	123.65627			895,762,912,000.00	479,017,600	48,646,823,800.00
I2050	On 31/12/2050	Spot Bond	1.87500		132.05403		1.87500	131.99775			13,522,689,375,000.00	7,212,101,000	26,347,257,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.45000		101.31735		7.45000	101.25695			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.45593			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.28157			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09500		101.80782		8.09500	101.74198			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87500		106.20570		7.87500	106.13885			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91500		101.09176		7.91500	101.02781			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.59444			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.62905			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000		101.29330		1.53000	128.72057			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.16500		104.26744		2.16500	130.60385			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51531			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.44009			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.99500		106.14645		7.99500	106.07827			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.22352			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31975			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.69238			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.60000		99.59333		8.60000	99.52461			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.65000		95.17068		8.65000	95.10500			0.00	0	14,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.77029			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.07500		100.92456		8.07500	100.85909			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.12000		100.83192		9.12000	100.73574			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66279			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.68234			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.86500		99.69375		7.86500	99.63108			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.38000		99.96408		8.38000	99.89720			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.75532			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.43188			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.64500		102.49930		7.64500	102.43663			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.34000		103.71484		8.34000	103.64578			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.52500		105.08071		9.52500	105.00102			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.25773			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.79852			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71185			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.72739			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.74278			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00519		100.00000	0.00516			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.92910			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.86775			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.75000		101.23955		8.75000	101.16852			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.93452		5.00000	101.89326			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.93452		5.00000	101.89326			0.00	0	0.00

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	100.52475		5.00000	100.48428			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.93452		5.00000	101.89326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.93545		4.00000	99.90319			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.47286		100.00000	32.03105			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.28967		100.00000	31.85034			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.28967		100.00000	31.85034			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.17994		9.20000	110.09873			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46042			0.00	35,200,000	8,800,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46042			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.41771			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.18789		100.00000	7.13578			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.39400			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.84500	99.86180		8.84500	99.79136			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90990			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.23564			0.00	0	10,000,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.08275		100.00000	9.01690			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.05882		100.00000	62.47003			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	99.72677		100.00000	98.91599			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	94.03498		100.00000	98.41270			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	96.82134		100.00000	94.63741			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	91.89689		100.00000	89.92768			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	83.52925		100.00000	81.78906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN446U		On 11/11/2014	Spot Bond	100.00000	98.01325	100.00000	97.57549				0.00	0	0.00
IN448U		On 25/11/2014	Spot Bond	100.00000	88.97256	100.00000	87.06600				0.00	0	0.00
IN470U		On 21/10/2014	Spot Bond	100.00000	89.46078	100.00000	88.80779				0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	87.95181	100.00000	87.32057				0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.20000	99.98302	6.20000	99.88124				0.00	0	0.00
INA438		On 16/09/2014	Spot Bond	6.20000	99.86429	6.20000	99.76276				0.00	0	0.00
INA440		On 30/09/2014	Spot Bond	6.20000	99.62769	6.20000	99.52663				0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.30000	99.50195	6.30000	99.39952				0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.30000	99.38247	6.30000	99.28029				0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.30000	99.26328	6.30000	99.16134				0.00	0	0.00
INA445		On 04/11/2014	Spot Bond	6.40000	99.01044	6.40000	98.90741				0.00	0	0.00
INA446		On 11/11/2014	Spot Bond	6.40000	98.89026	6.40000	98.78749				0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	6.40000	98.65078	6.40000	98.54850				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.65021				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.04471	103.73921	11.04471	103.01446				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.04471	102.03032	11.04471	101.98122				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.69913				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86276				0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.66517				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.79986	6.50000	102.74597				0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.78199				0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.45628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.55549			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95295			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.64366			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.89415			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31065			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30016			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54464			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.43009			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.32240			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.31875			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.79205			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88491			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.80822			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27568			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.86236			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.75371			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14338			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.31781			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.91087			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.66128			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26056			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.04800			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06		On 13/04/2017	Spot Bond	8.60500	103.98919		8.60500	103.91740			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29104			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.32347			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.34510			0.00	0	0.00
IPFC02		On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86947			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.30000	103.14402		9.30000	103.06761			0.00	0	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.67277			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.47500	107.79683		8.47500	107.72391			0.00	0	626,400,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18444			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.15965			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.63361			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25567			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.72985			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.63000	103.64739		8.63000	103.57564			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.49924			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.93195			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.25500	96.99462		3.25500	124.16481			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.61500	140.35007		3.61500	140.27040			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.46412			0.00	0	1,000,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.25300			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.15795			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.84454			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.57380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.65000	96.46204		3.65000	97.24900			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000	96.38162		3.65000	103.21541			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.85977			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.53837			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90990			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.22000	115.32911		10.22000	115.23544			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.11567			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71500	138.81315		3.71500	138.73323			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	81.20002		100.00000	81.20000			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	95.35436		100.00000	93.23537			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	90.55234		100.00000	88.63926			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	86.23202		100.00000	84.49580			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	82.34452		100.00000	98.92473			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	96.73203		100.00000	96.32452			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86874			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.30487			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000	96.99321		6.20000	96.99321			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000	99.94907		6.20000	99.84736			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000	99.46778		6.30000	99.36542			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000	99.34838		6.30000	99.24627			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.51633			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.38962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.13773			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18427			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.30286			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31293			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08252			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04809			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05530			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06971			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00483			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.93847			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76344			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57901			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.41918			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19116			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.18928			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.31193			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01568			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83935			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68105			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46181			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.34906			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.38558			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.38557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.94000	108.71392		8.94000	102.62313			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	18.55848		100.00000	18.34992			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.52914		100.00000	11.37771			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.90955			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.17000	107.85887		9.17000	101.97780			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77872			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44065			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.28452		100.00000	85.69083			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13053			0.00	2,100,000,000	1,770,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	90.73411		100.00000	90.07819			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89068			0.00	3,000,000,000	1,100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.23029		100.00000	33.98212			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.49341			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	84.49074		100.00000	83.90805			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.10543		100.00000	82.55016			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.19499		100.00000	88.56090			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	76.86555		100.00000	76.41429			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.03318		100.00000	87.41613			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	64.96990		100.00000	66.22483			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79711			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.78936			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93307			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00025		100.00000	75.00023			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.09306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.86451			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.50000		143.90486		8.50000	143.80724			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.71114			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49283			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.16713			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.12493			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72422			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.57500		98.23097		8.57500	98.16376			0.00	0	1,373,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.72500		73.73188		8.72500	99.95190			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.22000		100.36351		9.22000	100.28978			0.00	0	11,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.71044			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.20000		103.08877		10.20000	103.00475			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.68395			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.31214			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33257			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.35696			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.96013			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.40963			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.95127			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.19097			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.58368			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		79.52070		100.00000	79.00433			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		84.49074		100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.07115			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.07167			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	98.92473		100.00000	98.13333			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.32552			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14872			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12095			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.72229			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.23297			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50171			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91714			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17126			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.42859			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.45169			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87772			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89148			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49928			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.52637			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.53897			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	86.27141		100.00000	85.67915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.33919	100.00000	25.15548				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		61.86326	100.00000	61.41475				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.52000		105.49181	8.52000	105.41969				0.00	0	127,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.41000		105.39428	8.41000	105.32314				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.78896				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.80371				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.97592				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.83940				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.85984				0.00	10,543,500,000	2,108,700,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.96198				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.11323				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.16797				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81000		105.11804	7.81000	105.05205				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.59000		104.28899	8.59000	104.21750				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.42500		104.78670	9.42500	104.70806				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.39000		102.86026	6.39000	102.80717				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.42997				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.48256				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.42000		105.52114	9.42000	105.44108				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.45000		100.85370	7.45000	100.79357				0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.14901				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.73500		102.49602	8.73500	102.42421				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	101.59030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond		9.30000	105.10004		9.30000	108.38073			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.69603		100.00000	16.57498			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53090			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.43500	102.41615		8.43500	102.34681			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.55000	102.88672		7.55000	102.82458			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.37500	105.90940		8.37500	105.83858			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.46349		100.89771	6.41625			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.54911		100.61875	6.50137			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.43765			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.44046			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.47629			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.51781			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.62720		100.00000	0.62265			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.62720		100.00000	0.62265			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.89000	98.88001		8.89000	98.80991			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.55500	99.72342		7.55500	99.66315			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.94000	102.37871		8.94000	102.30575			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.81453			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.75000	107.48802		8.75000	107.41301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.34991				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.22500	107.72445	9.22500	107.64529				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.52795				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.95000	103.56787	8.95000	103.44339				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.40936				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.58790				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02376				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.30388				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38403				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29631				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.36489				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.15000	108.35610	7.15000	108.29407				0.00	0	682,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.07975				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.42000	111.89466	8.42000	111.81946				0.00	0	461,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.67500	35.76601	10.67500	35.73621				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.35000	105.11035	7.35000	105.04818				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25863				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.00693				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500	106.52320	7.79500	106.45681				0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.42569				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.79959				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.38815				0.00	0	500,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.27016				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09406				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.08684				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.66602				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01191				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	100.85769				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.77884				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.96199				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.43798				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.45207				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.55088				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.46677				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.00233				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41522				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.40080				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.39975				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.68325				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.62498				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.84500	106.51787	9.84500	109.79749				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.61451				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.88000	105.23369	9.88000	108.58058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.62498			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45320			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45548			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.34609			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.47158			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.49000	101.71943		8.49000	106.90623			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.98287			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.95638			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.80000	105.40140		9.80000	108.45182			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.73255			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.01603			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.82500	114.92388		11.82500	114.81630			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.13149			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49567			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.22000	167.49199		2.22000	167.41579			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.47000	105.15850		8.47000	105.08741			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91435			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.49606			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.10000	106.36691		9.10000	106.28892			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.28470			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.45063			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.26961			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.27908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.27343				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.30000	106.34460	9.30000	107.69098				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.27914				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.28474				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.28097				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.50000	106.32252	9.50000	106.24118				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.29237				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.28851				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.29041				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.35983				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.33699				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.29605				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.28000	117.23562	8.28000	117.15768				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.90000	123.45239	8.90000	123.36478				0.00	0	2,288,200,000.00
NRA023	On 31/05/2023	Spot Bond	2.11500	172.53853	2.11500	172.46151				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.44000	125.06545	9.44000	124.97093				0.00	0	4,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.76405				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.70190				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.34537				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.49950				0.00	1,800,000,000	900,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.95816				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.18752				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.19229				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.23740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.04853	100.00000	15.93218				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.73371	100.00000	41.43114				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.20000		105.09145	7.20000	105.03054				0.00	0	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.05214	100.00000	22.88502				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		64.68802	100.00000	64.21903				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.49239				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.79966				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.08037				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.94695				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.53999				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.44966				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.69093				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.30405				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.40000		103.95441	9.40000	103.81730				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.73209				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.75322				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.76272				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.78384				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.87457				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.89565				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.77515				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.59500		99.87368	6.59500	99.81964			3,820,835,233,773,000.00	79,353,333,400	95,644,666,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.24500	99.88038	6.24500	99.82920			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	7.92000	41.62525	7.92000	41.59876			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	6.56000	106.48208	6.60500	106.37987			4,774,231,187,920,000.00		27,779,144,500	72,355,693,300.00	
R158	On 15/09/2015	Spot Bond	6.45000	106.59426	6.45000	106.53911			5,983,922,998,710,000.00		27,739,999,800	64,676,667,000.00	
R158P	On 15/09/2015	Spot Bond	6.49500	93.69424	6.49500	93.64543			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.59500	112.60344	6.59500	112.54389			4,750,398,015,924,000.00		20,302,959,200	35,656,292,300.00	
R159P	On 15/09/2016	Spot Bond	6.42500	88.01332	6.42500	87.96795			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.01500	121.43756	8.10000	120.62030			7,148,298,777,301,500.00		91,865,100,100	02,189,450,500.00	
R187P	On 21/12/2026	Spot Bond	7.84000	38.88038	7.84000	38.85588			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.76000	36.37260	7.76000	36.34991			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.71000	285.02760	1.71000	284.90971			234,366,102,000.00		137,056,200	19,598,700,400.00	
R201	On 21/12/2014	Spot Bond	5.82000	102.67239	5.87500	102.60783			11,642,497,362,000.00		2,000,429,100	55,210,881,800.00	
R202	On 07/12/2033	Spot Bond	1.76000	231.75136	1.76000	231.65457			872,122,944,000.00		495,524,400	53,572,601,800.00	
R2023	On 28/02/2023	Spot Bond	7.72000	100.35233	7.82500	99.64626			3,243,406,710,388,000.00		20,130,402,900	88,664,317,300.00	
R203	On 15/09/2017	Spot Bond	6.79000	103.77141	6.87500	103.48066			2,833,124,934,738,000.00		17,249,622,200	54,296,221,800.00	
R2030	On 31/01/2030	Spot Bond	8.53000	96.33798	8.53000	96.27240			731,898,816,329,000.00		85,802,909,300	87,557,650,800.00	
R2032	On 31/03/2032	Spot Bond	8.67500	99.47809	8.67500	99.75396			1,820,145,125,000,000.00		09,815,000,000	09,065,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.76500	98.30505	8.76500	98.23633			175,261,679,420,000.00		19,995,628,000	89,942,628,000.00	
R204	On 21/12/2018	Spot Bond	7.07000	105.09623	7.17000	104.66473			1,896,582,409,155,000.00		68,257,766,500	91,959,632,200.00	
R2044	On 31/01/2044	Spot Bond	8.83000	100.07705	8.83000	100.00658			794,700,000,000,000.00		90,000,000,000	09,300,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.82000	99.43989	8.82000	99.36878			494,001,295,704,000.00		56,009,217,200	05,715,517,200.00	
R207	On 15/01/2020	Spot Bond	7.33000	100.72103	7.42000	100.27057			2,008,171,235,926,000.00		73,966,062,200	88,946,957,000.00	
R208	On 31/03/2021	Spot Bond	7.49500	99.15686	7.60000	98.57442			6,002,872,802,575,000.00		00,916,985,000	43,787,239,000.00	
R209	On 31/03/2036	Spot Bond	8.60000	79.86455	8.68500	79.13436			1,719,798,118,440,000.00		99,976,525,400	15,586,845,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.71500	173.70910		1.71500	173.63718			72,447,088,000.00	42,243,200	24,101,925,700.00
R211	On 31/01/2017	Spot Bond	0.83000	130.88064		0.83000	130.83594			94,308,886,452,000.00	13,625,164,400	81,102,921,100.00
R212	On 31/01/2022	Spot Bond	1.59500	135.73625		1.59500	135.68146			114,036,758,000.00	71,496,400	98,118,757,800.00
R213	On 28/02/2031	Spot Bond	8.46500	87.25980		8.55000	86.52562			1,116,085,505,958,500.00	31,847,076,900	78,417,572,900.00
R214	On 28/02/2041	Spot Bond	8.76000	77.00672		8.76000	76.95202			2,262,539,147,496,000.00	58,280,724,600	97,038,774,900.00
R226C	On 15/09/2014	Spot Bond	5.84500	99.88803		5.84500	99.84012			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.65500	96.65921		6.65500	96.60764			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.49500	93.69424		6.49500	93.64543			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.41500	90.85411		6.41500	90.80736			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.42500	88.01332		6.42500	87.96795			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.88000	98.35221		5.88000	98.30548			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.56500	95.06087		6.56500	95.01055			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.43500	92.18860		6.43500	92.14075			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.41500	89.34578		6.41500	89.29955			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.47500	86.45421		6.47500	86.40907			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.85000	82.90115		6.85000	82.85540			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.90000	80.02867		6.90000	79.98418			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.17500	76.58598		7.17500	76.54174			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.15500	73.99480		7.15500	73.95217			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.13500	71.50509		7.13500	71.46401			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.12500	69.07725		7.12500	69.03762			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.38000	65.75837		7.38000	65.71932			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.36000	63.49515		7.36000	63.45755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.52000	60.60390		7.52000	60.56724			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.49000	58.53091		7.49000	58.49565			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.46000	56.54520		7.46000	56.51127			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.43000	54.64268		7.43000	54.61001			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.39000	52.86422		7.39000	52.83279			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.35000	51.16342		7.35000	51.13316			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.04000	46.24367		8.04000	46.21380			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.00000	44.63269		8.00000	44.60400			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.96000	43.09444		7.96000	43.06688			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.92000	41.62525		7.92000	41.59876			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.88000	40.22165		7.88000	40.19618			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.84000	38.88038		7.84000	38.85588			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.80000	37.59833		7.80000	37.57476			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.76000	36.37260		7.76000	36.34991			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32965			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.26538			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.34328			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.19432			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.57617		100.00000	16.45599			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.60384		100.00000	9.53421			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.81869		100.00000	20.66775			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.69730			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88154			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.17194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28452			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31290			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99331			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73673			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.99757			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.63279			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.92239			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11481			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92525			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.16546			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.93992			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.50291			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.04319			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.15912			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04008			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04008			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05983			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.29787			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.86275			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.24886		12.35000	103.14804			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93149			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.97812		100.00000	13.87677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13523				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.01883				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.77690				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.49212				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.54071				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.58814	100.00000	3.56184				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.63767	100.00000	15.52430				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.01898	100.00000	35.75784				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.11035	100.00000	13.01530				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.01245	100.00000	22.84562				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	104.83107				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	78.24164				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.90000	109.05975	8.90000	108.98193				0.00	0	769,800,000.00
RW23	On 10/12/2023	Spot Bond	9.07500	95.30969	9.07500	104.92081				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.70000	88.96041	9.70000	106.56842				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.96510				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79500	109.15297	7.79500	109.08495				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.25086				0.00	0	1,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.92500	104.61031	8.92500	104.53546				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.01898				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.14789				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.80749				0.00	0	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.96141				0.00	0	1,000,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.94420				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7		On 24/05/2015	Spot Bond	7.10000	104.49991	7.10000	104.44050			0.00	0	1,068,100,000.00
SBK9		On 10/04/2018	Spot Bond	8.67000	102.63521	8.67000	102.56384			0.00	0	2,365,300,000.00
SBN27		On 15/09/2015	Spot Bond	7.91000	105.11981	7.91000	105.05335			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.92500	105.10482	7.92500	105.03825			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.70000	105.32997	7.70000	105.26511			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.27500	99.78075	8.27500	99.71481			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.84500	105.18479	7.84500	105.11883			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.95500	105.07486	7.95500	105.00805			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.80766			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.81944			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.31886			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.92500	106.69274	7.92500	106.62515			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.44435			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.47698			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	105.50650			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.75000	109.32106	8.75000	109.24435			0.00	0	47,000,000.00
SBS20		On 15/05/2026	Spot Bond	9.75000	105.20531	9.75000	105.12369			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.46999			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63424			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.46965			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.67233			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.27000	104.85881	8.27000	104.78956			0.00	0	1,932,200,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	13.49183	100.00000	13.40293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond	9.36500	105.24075		9.36500	105.16225			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.98699			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.87500	101.36016		8.87500	101.28805			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.80000	98.00893		8.80000	97.94014			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87190			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.75000	130.25182		9.75000	102.49604			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.30000	99.05386		9.30000	98.98048			0.00	0	14,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.64500	108.26180		7.64500	108.19561			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000	128.48255		2.24000	273.82150			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500	102.66654		1.47500	128.88524			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.79000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04703			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.49477		100.00000	16.37518			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.79243		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000	113.29123		2.10000	127.02905			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.79986		6.50000	102.74597			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.76171			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36913			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.42377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.90500	101.29731		8.90500	101.22500			0.00	0	267,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69724			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43480			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.48266			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.34589			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.08891		100.00000	13.98676			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86150			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	56.33670		100.00000	55.81068			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62078			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.91261		100.00000	24.73199			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	28.02026		100.00000	27.75863			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.05991		100.00000	20.86327			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21500	102.09963		9.21500	101.28166			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51210			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56220			0.00	0	7,960,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.84500	103.78332		7.84500	103.71824			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.77000	100.12940		8.77000	100.25792			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.22500	104.03066		8.22500	103.96233			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.30144			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.57117			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.30352			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	7.97500	104.60148		7.97500	104.53446			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06318			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30881			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.99825			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.15000	98.48118		9.15000	98.40898			0.00	0	1,459,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08843			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54263			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88616			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.20800	91.05600		9.20800	90.98884			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.70000	93.36790		8.70000	93.30275			0.00	0	2,500,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.12000	102.29964		7.12000	102.24099			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.68000	95.04898		8.68000	94.98317			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66471			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.05500	100.35978		8.05500	100.29519			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000	108.77073		2.40000	109.13440			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.12000	101.28027		8.12000	101.21420			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.26885			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.52000	109.24647		9.52000	109.16322			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00906			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.57848			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.78000	77.61966		9.78000	77.55827			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.95512			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.96473			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93432			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.91803			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.81947			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.22357			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.22357		0.00000	100.00000			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89923			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93246			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.83504			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	84.49074		100.00000	83.90805			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.72797			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.70986			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.24009			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.79482			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.70888			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.62531			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.63844			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.93804			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.58679			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond		0.00000	100.00000		0.00000	98.50202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.58683		0.00		0	0.00	
SY1160	On 06/10/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172		0.00		0	0.00	
SZ18	On 30/09/2015	Spot Bond	6.91000	104.88394	6.91000	104.82555		0.00		0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.71000	105.98155	8.71000	105.90752		0.00		0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	89.87129	100.00000	89.22161		0.00		0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	38.30415	100.00000	38.02645		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.90025		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.58145		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00933		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.27320		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37743		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.45107		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.15833		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.65055		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.46149		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.71049		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.84500	102.45044	7.84500	102.38619		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.95386		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.98022		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.09122	7.83000	101.02794		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93935		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97231		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98533		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.93935		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.97231			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.78274		7.16000	100.94111			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.03686			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03159			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.15785			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.14077			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65472			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.59612			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93803			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.98022			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.21475		8.73000	101.09730			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93407			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97231			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.64000		96.58448		8.64000	99.60846			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.92616			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.97231			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03950			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.02501			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01974			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15523			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14997			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10396			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.56874			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.54267			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98679			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.55319		101.06155	6.50523			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.93407			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.06622			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.05265			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.10528			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.65992			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31144			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.96682			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98013			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.96682			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.98013			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.98679			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95884			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.98013			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05330			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.05330			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05330			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15963			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.18620			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15299			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.71619			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.70297			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.35000		107.06208		7.35000	106.99875		10,316,460,000,000.00	1,403,600,000	1,973,900,000.00	
TL20	On 22/02/2020	Spot Bond	9.42000		89.09477		9.42000	88.99872			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.71500		107.17968		7.71500	107.11355			0.00	0	66,151,100,000.00
TN20	On 17/09/2020	Spot Bond	9.00000		106.60916		9.00000	111.76763		254,279,700,000.00	28,253,300	15,667,200,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.77557		100.00000	0.76833			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.14500		113.76182		9.14500	113.67891			0.00	0	6,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.44000		100.90977		9.44000	100.83392			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50000		98.34804		9.50000	98.27366			0.00	0	12,640,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40097			0.00	140,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.36821			0.00	60,000,000	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42483			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.43565			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.43671			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.48985			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59996			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.42556			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29419			0.00	3,900,000,000	1,300,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13541			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.15992			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00002			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.07014			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond			10.00000	100.22155		10.00000	100.13841			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000	100.21603		9.75000	100.13496			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	10.21574		100.00000	10.13430			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.76498			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.87795			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.94069			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.95324			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	102.30445			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	103.08118			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	12.97964		100.00000	12.80915			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond			0.00000	100.00000		0.00000	99.57254			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond			0.00000	100.00000		0.00000	98.89619			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond			0.00000	100.00000		0.00000	98.68838			0.00	13,200,000,000	13,200,000,000.00
TSP156	On 22/01/2015	Spot Bond			0.00000	100.00000		0.00000	97.70392			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000	100.00000		0.00000	97.06751			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000	100.00000		0.00000	96.21509			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000	100.00000		0.00000	96.62565			0.00	0	1,800,000,000.00
TSP162	On 18/09/2014	Spot Bond			0.00000	100.00000		0.00000	99.77770			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000	100.00000		0.00000	96.42647			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000	100.00000		0.00000	96.19087			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond			0.00000	100.00000		0.00000	99.30248			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000	100.00000		0.00000	95.95808			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000	100.00000		0.00000	95.24944			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000	100.00000		0.00000	94.97377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.84128			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.28397			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	94.13044			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.81691			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	93.48120			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	100.00000		50.47702	100.00000	50.19026			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.79188	100.00000	12.69914				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		81.01516	100.00000	80.00247				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.78490				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.76784				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.73607				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.72010				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.66759				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.37046				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29925				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26379				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.81971				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.29462				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.74667				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26585				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.00000		108.38846	9.00000	108.30942				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21121			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17730			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.54967			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.56771			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.56853			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29603			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33264			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98500	112.22524		6.98500	112.16245			0.00	0	10,110,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000	239.66354		1.32000	239.57215			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.77000	104.04256		6.77000	103.98609			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37500	106.43876		7.37500	106.37593			0.00	0	4,790,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.72500	107.46202		7.72500	107.39563			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.04500	106.80760		8.04500	106.73894			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.14000	106.88163		8.14000	106.81212			0.00	0	2,570,000,000.00
Z014	On 30/06/2015	Spot Bond	6.40000	95.02652		6.40000	94.97773			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.33000	93.30467		6.33000	93.25702			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.89000	98.67833		5.89000	98.63121			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.40000	95.01026		6.40000	94.96148			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.11500	70.20519		7.11500	70.16519			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.16692		100.00000	45.90465			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.43673		100.00000	24.29791			0.00	0	0.00

Total for j-Bonds : **54,402,788,043,630,000.00** **3,477,510,100** **06 368 757 200.00**

Grand Total: **54,402,788,777,736,800.00** **3,477,543,420** **06 372 469 725.00**