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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2014

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 19/06/2014	Any day expiry		10.64710	10.64710		10.73250	10.73250		10.72	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry		10.66400	10.66400		10.73250	10.73250		10.34	0.00	0	51,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	70.25070	0.07025	140.45040	0.14045	70.251	12.16	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.65	Put	16.67660	0.01668	15.40610	0.01541	16.677	10.34	0.00	0	20,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	12.18580	0.01219	61.04950	0.06105	12.186	11.82	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	4.60120	0.00460	32.37510	0.03238	4.601	13.31	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Put	128.13470	0.12813	77.83460	0.07783	128.135	14.49	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Call	2.13470	0.00213	20.33460	0.02033	2.135	14.49	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	1.76970	0.00177	18.05530	0.01806	1.770	14.79	0.00	0	5,000.00
\$ / R	On 24/06/2014	Any day expiry			10.66060	10.66060	10.73760	10.73760		9.34	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	101.75820	0.10176	65.28770	0.06529	101.758	10.58	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry			10.66230	10.66230	10.73930	10.73930		9.56	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	4.90480	0.00490	6.73690	0.00674	4.905	11.27	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	217.82020	0.21782	296.65620	0.29666	217.820	11.18	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	5.52020	0.00552	7.35620	0.00736	5.520	11.18	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	137.61810	0.13762	215.14460	0.21514	137.618	10.45	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	15.31810	0.01532	15.84460	0.01584	15.318	10.45	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	129.36070	0.12936	206.50260	0.20650	129.361	10.37	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	17.06070	0.01706	17.20260	0.01720	17.061	10.37	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.66400	10.66400	10.74110	10.74110		9.69	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.66570	10.66570	10.74280	10.74280		9.95	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	33.77	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	19.72430	0.01972	49.43590	0.04944	19.724	11.36	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.67080	10.67080	10.74810	10.74810		9.79	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	161.02340	0.16102	117.76560	0.11777	161.023	10.82	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.01720	0.00002	0.03570	0.00004	0.017	23.90	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry			10.67260	10.67260	10.74980	10.74980		9.96	484,204,500.00	45,000	90,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	126.52100	0.12652	90.78720	0.09079	126.521	10.59	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry			10.67430	10.67430	10.75160	10.75160		10.07	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	165.25050	0.16525	122.81420	0.12281	165.250	10.96	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	30.89730	0.03090	60.80060	0.06080	30.897	11.19	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry			10.68480	10.68480	10.76210	10.76210		10.36	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	151.76620	0.15177	212.01150	0.21201	151.766	10.73	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	58.99420	0.05899	95.09770	0.09510	58.994	10.93	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.68830	10.68830	10.76560	10.76560		10.47	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	85.68420	0.08568	128.97160	0.12897	85.684	10.69	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.69530	10.69530	10.77260	10.77260		10.40	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	240.81370	0.24081	305.31540	0.30532	240.814	10.70	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	52.36230	0.05236	80.40200	0.08040	52.362	11.52	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.71990	10.71990	10.79720	10.79720		10.51	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.01010	0.00001	0.00660	0.00001	0.010	20.52	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	110.97830	0.11098	147.66460	0.14766	110.978	11.10	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.72160	10.72160	10.79900	10.79900		10.54	7,454,368.80	696	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	199.05840	0.19906	160.02240	0.16002	199.058	11.03	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.56830	0.00057	1.02200	0.00102	0.568	17.76	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.73920	10.73920	10.81660	10.81660		10.80	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	170.65020	0.17065	217.39080	0.21739	170.650	10.79	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.76380	10.76380	10.84130	10.84130		10.79	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	40.47140	0.04047	31.99880	0.03200	40.471	10.22	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	13.35180	0.01335	19.78440	0.01978	13.352	15.93	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.77260	10.77260	10.85030	10.85030		10.78	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	219.52790	0.21953	187.70040	0.18770	219.528	10.99	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	3.76160	0.00376	6.64620	0.00665	3.762	17.80	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.77440	10.77440	10.85210	10.85210		10.78	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.15800	0.00016	0.13660	0.00014	0.158	18.77	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	140.74420	0.14074	175.58120	0.17558	140.744	11.66	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.79420	10.79420	10.87200	10.87200		10.97	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	248.25560	0.24826	300.02090	0.30002	248.256	10.88	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80680	10.80680	10.88460	10.88460		10.98	110,661,632.00	10,240	710,222.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.07680	0.00108	1.08120	0.00108	1.077	16.01	990.66	920	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.24880	0.00125	1.23560	0.00124	1.249	15.62	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.29630	0.00130	1.27780	0.00128	1.296	15.53	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.56550	0.00157	1.51460	0.00151	1.566	15.04	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	8.69980	0.00870	6.64540	0.00665	8.700	11.43	16,007.63	1,840	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	17.96180	0.01796	14.90620	0.01491	17.962	10.86	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	24.73220	0.02473	21.37080	0.02137	24.732	10.60	0.00	0	600.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	32.78650		0.03279	29.17260	0.02917		32.787	10.36	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	33.81740		0.03382	30.17510	0.03018		33.817	10.33	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	34.87810		0.03488	31.20820	0.03121		34.878	10.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	37.09150		0.03709	33.36520	0.03337		37.092	10.25	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	39.43170		0.03943	35.64910	0.03565		39.432	10.20	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	48.50250		0.04850	41.95230	0.04195		48.503	10.27	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	66.05100		0.06605	55.36120	0.05536		66.051	10.39	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	477.85400		0.47785	544.36250	0.54436		477.854	10.41	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	93.69010		0.09369	79.81390	0.07981		93.690	10.53	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	406.82490		0.40682	470.06010	0.47006		406.825	10.56	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	100.02490		0.10002	85.46010	0.08546		100.025	10.56	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	400.09510		0.40010	462.98090	0.46298		400.095	10.57	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	106.63670		0.10664	91.36740	0.09137		106.637	10.59	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	117.07840		0.11708	100.72500	0.10072		117.078	10.63	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	361.19340		0.36119	421.90030	0.42190		361.193	10.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	124.39340		0.12439	107.30030	0.10730		124.393	10.66	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	131.99110		0.13199	114.14460	0.11414		131.991	10.69	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	342.69890		0.34270	402.26890	0.40227		342.699	10.70	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	135.89890		0.13590	117.66890	0.11767		135.899	10.70	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	156.50740		0.15651	136.31880	0.13632		156.507	10.77	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	302.05140		0.30205	358.86090	0.35886		302.051	10.80	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	183.60310		0.18360	160.97610	0.16098		183.603	10.86	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	247.07340		0.24707	217.70270	0.21770		247.073	11.10	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	220.02080		0.22002	267.47170	0.26747		220.021	11.14	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	188.22460		0.18822	228.30370	0.22830		188.225	11.51	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	166.79560		0.16680	203.48000	0.20348		166.796	11.79	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	359.99560		0.36000	318.88000	0.31888		359.996	11.79	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	138.20470		0.13820	169.96660	0.16997		138.205	12.23	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	92.87460		0.09287	115.77460	0.11577		92.875	13.19	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	85.93230		0.08593	107.10470	0.10710		85.932	13.40	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	77.23990		0.07724	96.26770	0.09627		77.240	13.70	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	74.95770		0.07496	93.46800	0.09347		74.958	13.79	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	73.84860		0.07385	92.10510	0.09211		73.849	13.83	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	767.04860		0.76705	707.50510	0.70751		767.049	13.83	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	72.75840		0.07276	90.76610	0.09077		72.758	13.87	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	45.34730		0.04535	56.75490	0.05675		45.347	15.32	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	36.76220		0.03676	46.98320	0.04698		36.762	15.87	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,229.96220		1.22996	1,162.38320	1.16238		1,229.962	15.87	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	25.29180		0.02529	32.48840	0.03249		25.292	16.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	22.76970		0.02277	29.27410	0.02927		22.770	17.05	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	21.62540		0.02163	27.81290	0.02781		21.625	17.19	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	20.29520		0.02030	26.11100	0.02611		20.295	17.35	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	14.00870		0.01401	18.02760	0.01803		14.009	18.40	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.81930		10.81930	10.89720	10.89720			11.02	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	105.12230		0.10512	90.96990	0.09097		105.122	10.62	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	118.62830		0.11863	103.16230	0.10316		118.628	10.68	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.82680		10.82680	10.90480	10.90480			11.29	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	238.70170		0.23870	211.65150	0.21165		238.702	11.21	0.00	0	500.00

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\$ / R	On 26/09/2014	Any day expiry	13.10	Call	12.56100	0.01256	17.90550	0.01791	12.561	19.10	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.83240	10.83240	10.91040	10.91040		11.30	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.58850	0.00059	0.63690	0.00064	0.589	17.73	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	210.13180	0.21013	251.23920	0.25124	210.132	11.71	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.84930	10.84930	10.92740	10.92740		11.44	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	325.75310	0.32575	380.17000	0.38017	325.753	11.27	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.88870	10.88870	10.96700	10.96700		11.76	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.49330	0.00149	1.50530	0.00151	1.493	17.42	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	259.18310	0.25918	233.00320	0.23300	259.183	11.59	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	192.20020	0.19220	224.88180	0.22488	192.200	12.92	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	28.35100	0.02835	32.93030	0.03293	28.351	20.10	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.90000	10.90000	10.97830	10.97830		11.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	56.47900	0.05648	51.53440	0.05153	56.479	11.10	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	96.79090	0.09679	113.49640	0.11350	96.791	15.15	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.93940	10.93940	11.01800	11.01800		12.00	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	270.72560	0.27073	245.26010	0.24526	270.726	11.74	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	41.87230	0.04187	46.88130	0.04688	41.872	21.04	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.94500	10.94500	11.02360	11.02360		12.01	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.71240	0.00271	2.68920	0.00269	2.712	17.10	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	247.97870	0.24798	283.51430	0.28351	247.979	12.93	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.96940	10.96940	11.04810	11.04810		12.03	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.97130	10.97130	11.05000	11.05000		12.04	0.00	0	108,413.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	11.75600	0.01176	9.21180	0.00921	11.756	14.44	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	19.91370	0.01991	15.44510	0.01545	19.914	13.23	26,883.50	1,350	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	33.70490	0.03370	30.23970	0.03024	33.705	12.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	40.34000	0.04034	37.38870	0.03739	40.340	11.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	52.80610	0.05281	47.93930	0.04794	52.806	11.63	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	936.86110	0.93686	1,009.47050	1.00947	936.861	11.52	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	65.56110	0.06556	59.47050	0.05947	65.561	11.52	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	770.18490	0.77018	841.65740	0.84166	770.185	11.28	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	106.98270	0.10698	99.50000	0.09950	106.983	11.23	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	109.08840	0.10909	101.54160	0.10154	109.088	11.22	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	111.22980	0.11123	103.61580	0.10362	111.230	11.20	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	115.60970	0.11561	107.86100	0.10786	115.610	11.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	132.27310	0.13227	121.41270	0.12141	132.273	11.22	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	135.43240	0.13543	123.79400	0.12379	135.432	11.24	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	151.95100	0.15195	136.23620	0.13624	151.951	11.32	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	169.67730	0.16968	149.60500	0.14960	169.677	11.40	305,419.14	1,800	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	200.56650	0.20057	178.60410	0.17860	200.567	11.52	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	230.14800	0.23015	206.55870	0.20656	230.148	11.64	230,148.00	1,000	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	484.85270	0.48485	539.26830	0.53927	484.853	11.68	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	479.41600	0.47942	533.59940	0.53360	479.416	11.70	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	286.34250	0.28634	259.98320	0.25998	286.343	11.83	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	417.88070	0.41788	469.30730	0.46931	417.881	11.89	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	343.77220	0.34377	314.90240	0.31490	343.772	12.00	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	385.19540	0.38520	352.70830	0.35271	385.195	12.18	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	449.15510	0.44916	411.90970	0.41191	449.155	12.48	404,239.59	900	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	517.03410	0.51703	476.69420	0.47669	517.034	12.77	0.00	0	250.00

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	11.63	Call	186.60300	0.18660	213.40520	0.21341	186.603	14.05	186,603.00	1,000	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	132.92890	0.13293	151.94770	0.15195	132.929	15.18	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	131.77680	0.13178	150.61890	0.15062	131.777	15.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	121.87690	0.12188	142.56240	0.14256	121.877	15.48	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	103.84950	0.10385	133.29980	0.13330	103.850	16.04	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	103.00530	0.10301	132.88040	0.13288	103.005	16.07	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	61.72260	0.06172	114.90890	0.11491	61.723	18.13	27,775.17	450	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	59.39140	0.05939	113.10500	0.11310	59.391	18.31	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	55.33920	0.05534	94.23490	0.09423	55.339	19.02	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	55.17450	0.05517	92.32080	0.09232	55.174	19.12	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	29.43690	0.02944	15.88480	0.01588	29.437	24.01	26,493.21	900	900.00
\$ / R	On 15/12/2014	Any day expiry			10.97700	10.97700	11.05570	11.05570		12.16	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	276.98050	0.27698	251.98960	0.25199	276.980	11.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	52.91570	0.05292	58.10500	0.05811	52.916	21.61	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.99200	10.99200	11.07090	11.07090		12.16	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.90600	0.00391	3.69710	0.00370	3.906	16.87	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	308.10710	0.30811	347.14770	0.34715	308.107	12.74	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.06440	11.06440	11.14320	11.14320		12.38	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.08740	0.00509	4.70090	0.00470	5.087	16.31	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	288.06620	0.28807	262.14750	0.26215	288.066	11.93	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	378.87330	0.37887	418.34310	0.41834	378.873	12.78	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	80.04330	0.08004	80.87290	0.08087	80.043	23.01	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.12060	11.12060	11.19940	11.19940		12.54	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	292.90970	0.29291	266.76940	0.26677	292.910	11.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	93.92050	0.09392	97.91090	0.09791	93.920	23.23	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.12270	11.12270	11.20140	11.20140		12.53	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.22000	0.00622	5.69520	0.00570	6.220	16.01	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	453.55180	0.45355	495.88150	0.49588	453.552	12.66	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15880	11.15880	11.23760	11.23760		12.65	17,452,363.20	1,564	23,553.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	91.96200	0.09196	85.21840	0.08522	91.962	11.76	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	135.16350	0.13516	124.66000	0.12466	135.164	11.70	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	183.39060	0.18339	170.23890	0.17024	183.391	11.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	272.04060	0.27204	247.09790	0.24710	272.041	11.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	290.07160	0.29007	264.06650	0.26407	290.072	11.97	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	342.86910	0.34287	313.95100	0.31395	342.869	12.18	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	257.76310	0.25776	279.80450	0.27980	257.763	14.73	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	173.17250	0.17317	187.49360	0.18749	173.173	16.22	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	134.31620	0.13432	144.72330	0.14472	134.316	17.27	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	106.79130	0.10679	108.86570	0.10887	106.791	21.60	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.18120	11.18120	11.26030	11.26030		12.79	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	296.30860	0.29631	271.45570	0.27146	296.309	12.02	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	91.43790	0.09144	102.09360	0.10209	91.438	22.86	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.24740	11.24740	11.32750	11.32750		12.94	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	300.59030	0.30059	274.55010	0.27455	300.590	12.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	98.20050	0.09820	106.76350	0.10676	98.200	22.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30740	11.30740	11.38830	11.38830		13.07	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	303.45560	0.30346	280.76990	0.28077	303.456	12.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	97.10490	0.09710	103.52380	0.10352	97.105	22.57	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
\$ / R			On 12/06/2015	Foreign Exchange Future			11.34670	11.34670		11.42820	11.42820		13.16	2,836,675.00	250	7,186.00
\$ / R			On 26/06/2015	Any day expiry			11.36950	11.36950		11.45130	11.45130		13.18	0.00	0	0.00
\$ / R			On 26/06/2015	Any day expiry	10.80	Put	305.81540	0.30582	286.44160	0.28644	305.815		12.19	0.00	0	300.00
\$ / R			On 26/06/2015	Any day expiry	15.88	Call	91.75610	0.09176	101.21220	0.10121	91.756		22.32	0.00	0	300.00
\$ / R			On 29/07/2015	Any day expiry			11.43860	11.43860		11.52070	11.52070		13.41	0.00	0	0.00
\$ / R			On 29/07/2015	Any day expiry	10.80	Put	313.25840	0.31326	292.74670	0.29275	313.258		12.37	0.00	0	300.00
\$ / R			On 29/07/2015	Any day expiry	16.15	Call	96.96420	0.09696	103.37540	0.10338	96.964		22.14	0.00	0	300.00
\$ / R			On 27/08/2015	Any day expiry			11.49930	11.49930		11.58160	11.58160		13.52	0.00	0	0.00
\$ / R			On 27/08/2015	Any day expiry	10.80	Put	317.40670	0.31741	296.77770	0.29678	317.407		12.46	0.00	0	300.00
\$ / R			On 27/08/2015	Any day expiry	16.50	Call	92.64910	0.09265	103.62860	0.10363	92.649		21.87	0.00	0	300.00
\$ / R			On 14/09/2015	Foreign Exchange Future			11.53700	11.53700		11.61950	11.61950		13.61	0.00	0	0.00
\$ / R			On 28/09/2015	Any day expiry			11.56630	11.56630		11.64890	11.64890		13.62	0.00	0	0.00
\$ / R			On 28/09/2015	Any day expiry	10.80	Put	319.23530	0.31924	300.18860	0.30019	319.235		12.50	0.00	0	300.00
\$ / R			On 28/09/2015	Any day expiry	16.80	Call	92.60870	0.09261	101.74110	0.10174	92.609		21.60	0.00	0	300.00
\$ / R			On 28/10/2015	Any day expiry			11.62900	11.62900		11.71200	11.71200		13.79	0.00	0	0.00
\$ / R			On 28/10/2015	Any day expiry	10.80	Put	322.13160	0.32213	303.00380	0.30300	322.132		12.57	0.00	0	300.00
\$ / R			On 28/10/2015	Any day expiry	16.98	Call	100.57930	0.10058	107.08130	0.10708	100.579		21.52	0.00	0	300.00
\$ / R			On 25/11/2015	Any day expiry			11.68760	11.68760		11.77080	11.77080		13.86	0.00	0	0.00
\$ / R			On 25/11/2015	Any day expiry	10.80	Put	323.30100	0.32330	304.61630	0.30462	323.301		12.61	0.00	0	300.00
\$ / R			On 25/11/2015	Any day expiry	17.45	Call	90.71850	0.09072	99.67680	0.09968	90.719		21.32	0.00	0	300.00
\$ / R			On 11/12/2015	Foreign Exchange Future			11.72740	11.72740		11.81080	11.81080		13.92	0.00	0	0.00
\$ / R			On 11/12/2015	Foreign Exchange Future	11.00	Call	1,127.29080	1.12729	1,189.33720	1.18934	1,127.291		12.76	0.00	0	500.00
\$ / R			On 21/12/2015	Any day expiry			11.74210	11.74210		11.82550	11.82550		13.92	0.00	0	0.00
\$ / R			On 21/12/2015	Any day expiry	10.80	Put	323.43740	0.32344	305.54730	0.30555	323.437		12.62	0.00	0	300.00
\$ / R			On 21/12/2015	Any day expiry	17.87	Call	86.32990	0.08633	93.16540	0.09317	86.330		21.31	0.00	0	300.00
\$ / R MAXI			On 15/09/2014	Foreign Exchange Future			10.80680	10.80680		10.88460	10.88460		10.98	453,885.60	42	1,055.00
\$ / R MAXI			On 12/12/2014	Foreign Exchange Future			10.97130	10.97130		11.05000	11.05000		12.04	0.00	0	25.00
\$ / R MAXI			On 12/12/2014	Foreign Exchange Future	10.72	Call	49,033.72570	0.49034	54,498.25680	0.54498	49,033.726		11.67	0.00	0	200.00
\$ / R MAXI			On 16/03/2015	Foreign Exchange Future			11.15880	11.15880		11.23760	11.23760		12.65	0.00	0	0.00
£ / R			On 15/09/2014	Foreign Exchange Future			18.42240	18.42240		18.42530	18.42530		10.79	31,318,080.00	1,700	39,268.00
£ / R			On 15/09/2014	Foreign Exchange Future	16.50	Put	18.79540	0.01880	19.53640	0.01954	18.795		12.96	0.00	0	11,200.00
£ / R			On 15/09/2014	Foreign Exchange Future	17.20	Put	42.97080	0.04297	49.11820	0.04912	42.971		10.77	0.00	0	15,000.00
£ / R			On 15/09/2014	Foreign Exchange Future	17.35	Put	52.06460	0.05206	60.43580	0.06044	52.065		10.29	0.00	0	3,200.00
£ / R			On 15/09/2014	Foreign Exchange Future	17.60	Put	82.23860	0.08224	0.00000	0.00000	82.239		9.92	120,232.83	1,462	1,700.00
£ / R			On 15/09/2014	Foreign Exchange Future	17.65	Put	92.96140	0.09296	101.79250	0.10179	92.961		9.98	0.00	0	2,750.00
£ / R			On 15/09/2014	Foreign Exchange Future	19.01	Call	208.16500	0.20817	222.19410	0.22219	208.165		12.03	0.00	0	2,750.00
£ / R			On 15/09/2014	Foreign Exchange Future	19.44	Call	129.61890	0.12962	141.83200	0.14183	129.619		12.81	0.00	0	21,200.00
£ / R			On 15/09/2014	Foreign Exchange Future	19.48	Call	123.56930	0.12357	0.00000	0.00000	123.569		12.86	390,726.13	3,162	1,700.00
£ / R			On 15/09/2014	Foreign Exchange Future	19.70	Call	94.90290	0.09490	105.20280	0.10520	94.903		13.14	0.00	0	20,000.00
£ / R			On 12/12/2014	Foreign Exchange Future			18.68400	18.68400		18.68700	18.68700		11.74	0.00	0	7,051.00
£ / R			On 12/12/2014	Foreign Exchange Future	18.50	Put	507.62550	0.50763	524.49900	0.52450	507.626		11.56	0.00	0	500.00
£ / R			On 23/01/2015	Any day expiry			18.81330	18.81330		18.81640	18.81640		12.17	0.00	0	0.00
£ / R			On 23/01/2015	Any day expiry	18.22	Put	410.23410	0.41023	418.68070	0.41868	410.234		11.66	0.00	0	9,605.00
£ / R			On 23/01/2015	Any day expiry	18.50	Put	539.30740	0.53931	549.03870	0.54904	539.307		11.91	0.00	0	4,700.00
£ / R			On 23/01/2015	Any day expiry	18.63	Put	605.83580	0.60584	616.08700	0.61609	605.836		12.02	0.00	0	4,697.00
£ / R			On 23/01/2015	Any day expiry	21.04	Call	207.31990	0.20732	217.72580	0.21773	207.320		15.06	0.00	0	9,605.00

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 23/01/2015	Any day expiry	21.70	Call	142.25630	0.14226	151.16980	0.15117	142.256	15.64	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	140.66970	0.14067	149.53490	0.14953	140.670	15.66	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.97270	18.97270	18.97570	18.97570		12.63	0.00	0	170.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10620	0.10620	0.10664	0.10664		11.48	1,061.95	10	2,765.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10788	0.10788	0.10833	0.10833		14.11	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10982	0.10982	0.11027	0.11027		14.29	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.73860	14.73860	14.77950	14.77950		10.86	30,877,367.00	2,095	70,085.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	13.27060	0.01327	13.45580	0.01346	13.271	10.22	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	35.68670	0.03569	36.26500	0.03627	35.687	10.11	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	54.62850	0.05463	55.38020	0.05538	54.629	10.06	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	126.22060	0.12622	125.13940	0.12514	126.221	10.38	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	135.77140	0.13577	134.56320	0.13456	135.771	10.41	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	81.81760	0.08182	98.45960	0.09846	81.818	13.05	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	37.19900	0.03720	46.64250	0.04664	37.199	14.58	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.96850	14.96850	15.01010	15.01010		11.59	16,764,720.00	1,120	13,202.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	46.34410	0.04634	47.92680	0.04793	46.344	11.13	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	72.52640	0.07253	74.94370	0.07494	72.526	11.02	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	155.75300	0.15575	179.04500	0.17904	155.753	13.89	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.23210	15.23210	15.27340	15.27340		12.22	0.00	0	2,426.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			495.43400	495.43400	490.83400	490.83400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.86800	502.86800	498.20700	498.20700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			510.66700	510.66700	505.93000	505.93000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.55900	424.55900	422.81500	422.81500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.93000	430.93000	429.16600	429.16600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.36100	499.36100	495.88100	495.88100			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			506.85400	506.85400	503.32900	503.32900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			453.51700	453.51700	450.60600	450.60600			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			460.32200	460.32200	457.37400	457.37400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			467.46100	467.46100	464.46400	464.46400			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.11150	10.11150	10.10390	10.10390		10.27	8,604,886.50	851	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.20250	10.20250	10.19490	10.19490		11.00	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	63.03130	0.06303	68.40060	0.06840	63.031	11.06	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	142.38120	0.14238	149.85490	0.14985	142.381	10.90	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	389.72850	0.38973	391.28560	0.39129	389.728	10.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	144.76750	0.14477	147.21430	0.14721	144.768	12.17	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	135.08530	0.13509	137.45840	0.13746	135.085	12.28	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.30990	10.30990	10.30160	10.30160		11.68	0.00	0	100.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.95670	9.95670	9.98970	9.98970		9.39	0.00	0	75.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.08640	10.08640		10.11980	10.11980		11.18	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future		48.99040	48.99040		-67.39150	-67.39150			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		737.26160	737.26160		791.89210	791.89210			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		820.61130	820.61130		878.32260	878.32260			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		20.73280	20.73280		8.63260	8.63260			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		677.32400	677.32400		730.18820	730.18820			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		98.50750	98.50750		114.79540	114.79540			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		69.77460	69.77460		124.76020	124.76020			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		1,960.08220	1,960.08220		3,129.57000	3,129.57000			775,000.80	24	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.12740	12.12740		12.13780	12.13780		11.02	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.32210	12.32210		12.33350	12.33350		11.92	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.54590	12.54590		12.55750	12.55750		12.58	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72630	1.72630		1.73760	1.73760		10.91	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74620	1.74620		1.75780	1.75780		11.91	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.02370	124.02370		123.98311	123.98311			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.41871	124.41871		124.37925	124.37925			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
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.71736	83.95338		9.81525	83.24120			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.81838	81.42854		9.91931	80.70683			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.91973	82.69209		10.02410	81.95865			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
GOVI	On 07/08/2014	GOVI		452.41500	452.41500		449.64300	449.64300			9,048,300.00	2	521.00
GOVI	On 06/11/2014	GOVI		459.20300	459.20300		456.39700	456.39700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		466.32500	466.32500		463.47200	463.47200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.96028	116.96028		116.92255	116.92255			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.72990	118.72990		118.69325	118.69325			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

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 07/08/2014	Bond Future	121.82021		121.82021		121.78008	121.78008			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.66338		123.66338		123.62455	123.62455			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.82861		121.82861		121.78864	121.78864			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	122.32637		122.32637		122.28762	122.28762			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.21227		127.21227		127.17008	127.17008			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	129.13681		129.13681		129.09568	129.09568			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	216.34400		216.34400		216.27400	216.27400			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	219.61700		219.61700		219.54900	219.54900			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	223.04900		223.04900		222.97900	222.97900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	587.12400		587.12400		586.94000	586.94000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	596.00400		596.00400		595.81900	595.81900			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.25618		143.25618		143.21301	143.21301			0.00	0	635.00
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 16/07/2014	Jibar Tradeable Future	5.80000		94.20000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.08000		93.92000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.15000		93.85000		6.10000	93.90000			751,360,000.00	32,000	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.29000		93.71000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.36000		93.64000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.47000		93.53000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.74000		93.26000		6.79000	93.21000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.03000		92.97000		7.10000	92.90000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.18000		92.82000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.34000		92.66000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.48000		92.52000		7.56000	92.44000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.62000		92.38000		7.70000	7.70000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.37990		9.37990		9.39180	9.39180		7.59	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.44210		9.44210		9.45350	9.45350		9.42	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36380		1.36380		1.35780	1.35780			136,380.00	100	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.36430		1.36430		1.35840	1.35840			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74684		112.48447		6.86291	112.35779		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future	6.96504		107.35995		7.11591	107.23300		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.29941		109.02624		7.51976	108.89650		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future		8.34640	117.87963		8.46972	116.84112		9.70	5,893,981.50	50	48,317.00
R186	On 07/08/2014	Bond Future	7.60	Call	100.78000	0.10078	56.52000	0.05652	100.780	9.36	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	576.03000	0.57603	374.09000	0.37409	576.030	9.51	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,283.26000	1.28326	903.30000	0.90330	1,283.260	9.61	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,333.03000	1.33303	1,843.26000	1.84326	1,333.030	9.68	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	594.42000	0.59442	895.50000	0.89550	594.420	9.81	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	274.82000	0.27482	446.57000	0.44657	274.820	9.93	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	88.85000	0.08885	159.86000	0.15986	88.850	10.07	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future		8.42472	119.64846		8.55239	118.59602		10.29	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	954.75000	0.95475	1,204.08000	1.20408	954.750	10.60	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future		8.50028	116.20932		8.63281	115.13974		10.92	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,327.99000	2.32799	2,710.28000	2.71028	2,327.990	11.04	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future		286.18540	286.18540		286.09434	286.09434			0.00	0	905.00
R197	On 06/11/2014	Bond Future		290.51489	290.51489		290.42653	290.42653			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future		5.93668	102.19748		6.08157	102.14548		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future		229.32008	229.32008		229.24558	229.24558		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future		232.78915	232.78915		232.71716	232.71716			0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.18685	100.81833		8.30046	100.14392		7.95	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future		8.27565	98.41095		8.39387	97.72785		8.65	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.36392	99.93775		8.48751	99.24336		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.33444	105.84421		7.43055	105.57880		3.03	0.00	0	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	64.24000	0.06424	40.65000	0.04065	64.240	2.94	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.46150	103.26931		7.56661	103.00145		3.13	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	228.48000	0.22848	179.23000	0.17923	228.480	3.04	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	316.27000	0.31627	252.53000	0.25253	316.270	3.06	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.59694	104.87167		7.71391	104.59890		3.09	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,136.25000	1.13625	997.32000	0.99732	1,136.250	3.08	0.00	0	55.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.88496		92.89141		8.99292	92.04652			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.96509		94.28598		9.07632	93.42983			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.04415		91.74192		9.15913	90.87180			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.08705		94.68844		9.18976	93.76265			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.16280		96.11009		9.26844	95.17179			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.23748		93.34392		9.34645	92.39038			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.58491		102.63775		7.68479	102.27016		4.45	205,275,500.00	2,000	14,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	368.47000		0.36847		511.80000	0.51180	368.470	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.69277		104.17785		7.79945	103.80627		4.43	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	704.30000		0.70430		849.12000	0.84912	704.300	4.48	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.80053		101.75946		7.91560	101.38134		4.59	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.19360		99.32544		9.29111	98.36665			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.26916		96.38975		9.36948	95.41806			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.34393		97.88536		9.44744	96.89782			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.83728		97.98773		7.94693	97.51944		5.76	215,573,006.00	2,200	32,970.00
R207	On 06/11/2014	Bond Future			7.93682		99.45847		8.05255	98.98461		5.81	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.03710		97.36036		8.16017	96.87845		6.01	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.11039		99.03258		8.25000	8.25000		6.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,550.13000		1.55013		0.00000	0.00000	1,550.130	5.88	102,308.58	66	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00182		96.11036		8.11592	95.55646		6.69	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	412.52000		0.41252		598.85000	0.59885	412.520	6.70	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.09671		94.15459		8.21624	93.59372		7.13	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	888.27000		0.88827		1,085.93000	1.08593	888.270	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.19012		95.61554		8.31598	95.04528		7.09	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R204	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014		Bond Future	9.01261	76.17413		9.11000	75.44970		14.28	0.00	0	25,573.00
R209	On 06/11/2014		Bond Future	9.08503	74.17090		9.18508	73.43670		15.97	0.00	0	100.00
R209	On 06/11/2014	8.50	Call	1,213.48000	1.21348		1,024.45000	1.02445	1,213.480	15.58	0.00	0	5,500.00
R209	On 06/11/2014	8.75	Call	1,829.16000	1.82916		1,571.58000	1.57158	1,829.160	15.71	0.00	0	2,200.00
R209	On 06/11/2014	8.95	Call	2,439.65000	2.43965		2,123.38000	2.12338	2,439.650	15.81	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	2,608.40000	2.60840		2,277.24000	2.27724	2,608.400	15.84	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	2,783.44000	2.78344		2,437.38000	2.43738	2,783.440	15.87	0.00	0	2,050.00
R209	On 06/11/2014	9.25	Put	2,339.04000	2.33904		2,668.38000	2.66838	2,339.040	15.97	0.00	0	2,200.00
R209	On 06/11/2014	9.50	Put	1,646.87000	1.64687		1,907.03000	1.90703	1,646.870	16.12	0.00	0	5,500.00
R209	On 06/11/2014	9.58	Put	1,464.67000	1.46467		1,704.27000	1.70427	1,464.670	16.17	0.00	0	907.00
R209	On 06/11/2014	9.95	Put	825.59000	0.82559		982.69000	0.98269	825.590	16.41	0.00	0	2,050.00
R209	On 06/11/2014	10.00	Put	761.18000	0.76118		908.82000	0.90882	761.180	16.44	0.00	0	1,640.00
R209	On 06/11/2014	10.05	Put	701.19000	0.70119		839.79000	0.83979	701.190	16.47	0.00	0	2,050.00
R209	On 05/02/2015		Bond Future	9.15518	75.32186		9.25819	74.57576		16.40	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014		Bond Future	172.16928	172.16928		172.11354	172.11354			0.00	0	618.00
R210	On 06/11/2014		Bond Future	172.73435	172.73435		172.68055	172.68055			0.00	0	0.00
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014		Bond Future	130.82755	130.82755		130.78855	130.78855			0.00	0	390.00
R211	On 06/11/2014		Bond Future	132.80702	132.80702		132.76937	132.76937			0.00	0	0.00
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014		Bond Future	134.90441	134.90441		134.86067	134.86067			33,726,102.50	250	21,547.00
R212	On 06/11/2014		Bond Future	136.94557	136.94557		136.90314	136.90314			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014		Bond Future	8.88558	86.94375		8.99840	86.09689		12.48	0.00	0	24,257.00
R213	On 06/11/2014		Bond Future	8.96437	84.70750		9.08050	83.84926		13.93	0.00	0	0.00
R213	On 05/02/2015		Bond Future	9.04226	86.02176		9.16216	85.14952		14.27	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014		Bond Future	9.10701	76.97170		9.20440	76.21997		14.80	0.00	0	6,154.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future			9.17965	74.83881		9.27973	74.07680		16.58	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,134.34000	3.13434		2,757.51000	2.75751	3,134.340	16.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,298.23000	1.29823		1,517.57000	1.51757	1,298.230	16.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.25134	75.99993		9.35444	75.22560		16.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,230.24000	21,230.24000		21,321.23000	21,321.23000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.98070	4.98070		4.98640	4.98640		8.87	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.96280	4.96280		4.96620	4.96620		9.74	0.00	0	0.00
Total for Derivatives :												1,934,255,638.28	115,044	3 845 448.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	99.90328		0.00000	99.88674			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.18000	103.32472		7.28000	103.21920			7,180,000,000,000.00	1,000,000,000	500,000,000.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.01831		0.00000	100.00005			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.71000	104.48221		8.80500	104.09073			0.00	0	4,203,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000	101.38894		0.00000	101.36727			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.41500	102.16011		9.52500	101.59073			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.63722		0.00000	100.61568			0.00	10,000,000	5,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.73406		0.00000	100.71224			0.00	0	160,000,000.00
AB013	On 21/11/2018	Spot Bond			9.57500	96.23564		9.67000	95.88583			957,500,000,000.00	100,000,000	100,000,000.00
AB06	On 27/03/2015	Spot Bond			7.28000	102.53527		7.38000	102.44205			0.00	0	160,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	101.07992		0.00000	101.05800			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.86000	104.94817		8.95000	104.69545			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.28000	137.35708		1.28000	137.29313			537,600,000,000.00	420,000,000	210,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.23000	270.15745		2.23000	269.49413			223,000,000,000.00	100,000,000	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.60301		0.00000	100.58201			0.00	6,172,500	2,057,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.54588	0.00000	100.52685				0.00	180,000,000	120,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.13848	0.00000	100.11838				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.14417	0.00000	100.12327				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.14783	0.00000	100.12639				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.46998	0.00000	101.45064				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.56937	0.00000	101.55042				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.41799	0.00000	101.39849				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.94000	105.59128	8.04000	105.49775				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.61796	0.00000	100.59491				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.64000	102.66552	7.74500	102.61612				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.09902	0.00000	100.07941				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.61047	0.00000	100.58878				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.67749	0.00000	101.65365				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.49377	0.00000	101.47139				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.74786	0.00000	101.72395				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.97957	0.00000	99.95951				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.02209	0.00000	100.00014				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.44836	0.00000	100.42693				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.97413	0.00000	99.94867				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	129.63515	2.93000	129.56910				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.79962	4.03000	117.73606				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.24387	4.78000	104.18538				0.00	0	100,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	107.03799	5.95000	106.97457				0.00	0	2,200,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.26000	114.49848	11.35000	114.29469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	102.34396		0.00000	102.30907			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	99.84597		0.00000	99.82005			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	99.83897		0.00000	99.81173			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	99.83121		0.00000	99.80266			0.00	0	50,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.53000	111.85900		4.53000	111.79708			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	55.83963		100.00000	55.70435			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.97000	170.56612		1.97000	170.48355			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	159.55555		2.76000	159.47490			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.00000	172.74877		2.00000	172.66494			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond		7.91000	105.18052		7.91000	105.18052			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.79000	183.00690		1.79000	182.91920			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.25625	75.15697		8.34625	74.85023			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.25625	75.15697		8.34625	74.85023			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.01942		0.00000	100.00002			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	93.32000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	92.19000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.86000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	88.70000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	88.17000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.47559		0.00000	101.37862			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.36668		0.00000	101.34579			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	87.69000		0.00000	87.69000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond	7.18000	100.80565		7.28500	100.73586			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	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.94250		0.00000	99.84681			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.47000	110.61336		7.57000	110.46996			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.43683		0.00000	101.41403			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000		0.00000	85.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000		0.00000	85.54000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	107.25473		2.54000	106.98649			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.48000	156.87175		2.48000	156.48130			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	208.35803		2.39000	207.84196			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	84.93000		0.00000	84.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74500	90.90875		9.85500	90.20659			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.48000		0.00000	94.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000		0.00000	98.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	101.99531		0.00000	103.70718			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.71000		0.00000	98.27500			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	106.32812		9.63000	106.30079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000	111.29500	0.00000	111.29000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500	105.76824	9.82500	104.74349				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.12000	89.77327	9.23000	89.15915				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	102.73000	0.00000	102.73000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.84000	0.00000	99.84000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.80000	105.06506	9.92000	104.04832				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.75000	0.00000	88.75000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.27295	0.00000	100.25173				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.15987	0.00000	101.05274				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.46000	107.09604	8.55000	106.78129				0.00	0	1,420,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.12500	103.45184	9.23500	102.87487				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.13000	102.15509	7.23000	102.05324			8,413,400,000,000.00	1,180,000,000	1,130,000,000.00	
ABS6	On 01/06/2020	Spot Bond	9.04500	96.68837	9.15000	96.20318				0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500	94.62166	10.04500	93.80895				0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.83000	104.94684	7.93000	104.76301			118,233,000,000.00	15,100,000	15,100,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.04000	274.12280	2.04000	273.45677			204,000,000,000.00	100,000,000	50,000,000.00	
ABSI3	On 31/01/2017	Spot Bond	1.22000	129.62867	1.22000	129.32784				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	131.05389	2.10000	130.73399			42,000,000,000.00	20,000,000	10,000,000.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00298	100.00000	0.00297				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.52861	100.00000	46.41466				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.63000		105.73808	11.73000	105.59215				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.94021	0.00000	100.91308				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.55274	100.00000	3.54413				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.96381	0.00000	100.93599				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.29789	0.00000	101.26042				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.17597	100.00000	21.12467				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.91661	0.00000	100.89015				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.65131	11.00000	63.56038				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.17597	100.00000	21.12467				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		100.08524	0.00000	100.06397				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.09406	0.00000	100.07056				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.08129	0.00000	100.06102				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.08396	0.00000	100.06301				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.08513	0.00000	100.06389				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.27582	0.00000	103.15740				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.27582	0.00000	103.15740				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.29537	0.00000	103.17622				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.07919	0.00000	100.05945				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.29537	0.00000	103.17622				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.25629	0.00000	103.13859				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	89.84918		0.00000	89.83052			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.07762		0.00000	100.05827			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.96022		0.00000	99.94031			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.08240		0.00000	100.06186			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.08484		0.00000	100.06362			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.08586		0.00000	100.06437			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.08375		0.00000	100.06280			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.07919		0.00000	100.05946			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.56500	101.94843		9.67000	101.36859			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.22947		0.00000	101.20725			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.91229		0.00000	101.88874			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	83.57163		0.00000	83.55157			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.29654		0.00000	165.48607			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.34190		0.00000	165.53126			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.08122		0.00000	100.06095			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.71923		0.00000	100.69904			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.71923		0.00000	100.69904			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.58944		0.00000	100.56890			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.07856		0.00000	100.05896			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.07792		0.00000	100.05848			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.12521		0.00000	101.10295			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.47038		0.00000	100.44878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	101.12545	0.00000	101.10321			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	99.86375	0.00000	103.13091			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.82623	0.00000	103.71214			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.11714	0.00000	100.09775			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.02685	0.00000	102.00685			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.65027	0.00000	101.63180			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.08156	0.00000	100.06121			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.08006	0.00000	100.06014			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.07152	0.00000	100.05375			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.06968	0.00000	100.05237			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.07325	0.00000	100.05505			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.07984	0.00000	100.05998			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.07608	0.00000	100.05716			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.07184	0.00000	100.05400			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.07303	0.00000	100.05489			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.63685	10.23000	102.60903			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.07404	0.00000	100.05560			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.07238	0.00000	100.05440			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.31842	0.00000	121.88966			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.65000	100.68774	9.74500	100.29186			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.07945	0.00000	100.05966			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.63750	1.75000	113.80080			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.07292	0.00000	100.05481			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.07295	0.00000	100.05478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173		On 20/06/2017	Spot Bond	0.00000	100.08334		0.00000	99.97877			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.08597		0.00000	99.97809			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.08070		0.00000	99.97946			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.08544		0.00000	99.97822			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.66743		0.00000	100.64952			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.04925		0.00000	102.02875			0.00	1,200,000,000	600,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.00555		0.00000	101.98640			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.07975		0.00000	99.97970			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.30864		0.00000	101.20682			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.08544		0.00000	99.97822			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.07751		0.00000	100.05819			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.08189		0.00000	100.06143			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.08327		0.00000	100.06246			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.07222		0.00000	100.05424			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.07384		0.00000	100.05546			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.08367		0.00000	100.06278			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.08367		0.00000	100.06278			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.09439		0.00000	99.97590			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.08387		0.00000	99.97864			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.08907		0.00000	100.06686			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.41733		0.00000	102.30964			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.09439		0.00000	99.97590			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.76061		0.00000	92.66890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	100.08550	0.00000	100.06415				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.09018	0.00000	99.97699				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	119.11436	0.00000	119.98995				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	119.97201	0.00000	120.85375				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.07859	0.00000	99.98001				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.07784	0.00000	99.98020				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.65626	0.00000	100.63730				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.07986	0.00000	99.97968				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.08017	0.00000	99.97959				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.08334	0.00000	99.97877				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.07869	0.00000	99.97998				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.07859	0.00000	99.98001				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.08029	0.00000	100.06026				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.93303	0.00000	100.90990				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.20995	0.00000	101.18764				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.48358	0.00000	100.39987				0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	97.59359	100.00000	97.33334				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.68198	100.00000	14.64641				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.65855	0.00000	100.56115				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.72677	0.00000	100.61923				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.77216	0.00000	100.65786				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.26022	0.00000	101.23792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.38900		0.00000	101.36463			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.56060		0.00000	101.53347			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.22070		0.00000	101.12225			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.19500		98.49501		8.28500	98.32671			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.58100		0.00000	101.45322			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.84504		0.00000	101.69565			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.63000		102.14166		8.72500	101.75667			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.40000		115.22366		9.52000	114.42425			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		99.17878		100.00000	98.83079			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.28000		108.79158		7.38000	108.60606			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		94.16639		100.00000	93.92919			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.48500		99.15023		9.59500	98.43761			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.20893		100.00000	13.17969			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.24000		98.82530		10.35000	97.96048			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.73000		161.52941		2.73000	161.44791			54,600,000,000.00	20,000,000	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.30541		0.00000	100.20340			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.31386		0.00000	100.22649			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.33067		0.00000	100.31205			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.33163		0.00000	101.23969			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		100.23025		0.00000	100.13930			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.73392		0.00000	100.59720			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.07458		0.00000	100.05592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.08070	0.00000	99.97946				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.10905	0.00000	100.08177				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.36178	0.00000	100.33758				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	104.99000	0.00000	104.07000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.56000	0.00000	99.56000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.32132	0.00000	100.29984				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.22859	0.00000	100.20933				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.07329	0.00000	99.98138				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.07223	0.00000	99.98165				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.91840	0.00000	99.89896				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.12000	104.58357	9.21500	104.22357				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.80485	0.00000	101.78497				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.23389	0.00000	102.21195				0.00	90,000,000	60,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.54928	0.00000	101.53048				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.97063	0.00000	100.94995				0.00	0	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.75655	0.00000	100.73503				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.69500	99.84960	9.80500	99.30891			224,924,000,000.00		23,200,000	1,011,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.43500	107.67580	7.53500	107.53016			148,700,000,000.00		20,000,000	10,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.82508	0.00000	99.80268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000	99.84136	0.00000	99.82097				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.62000	102.23076	7.72500	102.18078				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.01000	104.81358	9.10000	104.53395				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.16042	101.13834	11.19855	101.07057				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.11993	100.07438	11.14221	100.02821				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.16466	100.02337	11.18969	99.97478				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.83442	0.00000	99.80650				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.20410	99.94524	11.23184	99.89208				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99627	99.19274	12.07311	98.94315				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.83045	0.00000	99.80187				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.83045	0.00000	99.80187				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.83052	0.00000	99.80194				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.41042	99.43192	11.44855	99.36468				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.33570	99.96956	11.37202	99.90458				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.11993	100.07438	11.14221	100.02821				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.27723	100.08484	11.30114	100.02852				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.44745	99.75090	10.48370	99.67944				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.83926	0.00000	99.81214				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.83179	0.00000	99.80381				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.83179	0.00000	99.80381				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.84080	0.00000	99.81432				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.66252	0.00000	97.66252				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.85947	99.29774	10.85774	99.27122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.78500	98.07698		11.87500	100.45948			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.83671		0.00000	99.80954			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.71000	95.85088		11.80000	98.01027			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	97.73391		0.00000	97.73391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.85463		0.00000	99.83005			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.84889		9.28000	102.03672			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.83425		0.00000	102.18834			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.52000	95.72694		11.61500	95.55450			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.83917		0.00000	102.12298			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.83507		0.00000	102.17744			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.83507		0.00000	102.17744			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	97.49960		0.00000	97.49960			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.84113		0.00000	102.09683			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.84218		0.00000	99.81560			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.14604		0.00000	100.12864			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	97.63875		0.00000	97.63875			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.84218		0.00000	99.81560			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.84080		0.00000	102.10119			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	99.84816		0.00000	99.82251			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	99.84228		0.00000	99.81569			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	99.88789		0.00000	99.86880			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.16042	101.07034		14.19855	100.99511			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.39846	99.66983		15.44738	99.52764			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.27834	99.70280		14.33885	99.58097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.78184	0.00000	102.88481				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.78184	0.00000	102.88481				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.78184	0.00000	102.88481				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.77366	0.00000	102.99351				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.81050	0.00000	102.50409				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.42768	100.00000	17.39461				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.41703	100.00000	18.37192				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.76156	100.00000	16.72052				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.34665	100.00000	10.32131				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.34831	100.00000	10.32323				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.50959	100.00000	12.47895				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.83935	100.00000	10.81280				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.18703	0.00000	101.16739				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.17005	0.00000	101.15127				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.08207	100.00000	8.04209				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.08207	100.00000	8.04209				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	176.69845	1.94000	176.61294				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32000	145.24678	8.44000	142.91733				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000	145.60054	8.44000	143.28667				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500	96.81667	8.82500	95.87738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.32181		0.00000	100.30018			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.07478		0.00000	100.05614			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000	98.51613		8.21500	98.19823			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.00364		0.00000	101.98451			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.24929		0.00000	101.22926			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.27504		0.00000	101.25460			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.36084		0.00000	101.33902			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.44661		0.00000	101.42341			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.68633		0.00000	101.65927			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.70241		100.00000	15.66396			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.04573		0.00000	101.02645			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.09806		0.00000	101.07782			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.12048		0.00000	101.09982			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.12795		0.00000	101.10716			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.21758		0.00000	101.19514			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.33701		0.00000	101.31237			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.35967		100.00000	15.32205			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.35967		100.00000	15.32205			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.13402		0.00000	100.11473			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.14444		0.00000	100.12366			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.14728		0.00000	100.12610			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.56000	102.96500		8.65000	102.72590			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.15580		0.00000	100.13340			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.17080		0.00000	100.14626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.77951	100.00000	8.75824					0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.77951	100.00000	8.75824					0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.11000	104.34393	6.21500	104.31348					0.00	0	170,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.17482	0.00000	101.15498					0.00	90,000,000	60,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	99.26561	0.00000	99.17818					0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.73793	0.00000	98.65029					0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	98.01514	0.00000	97.92809					0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.59607	0.00000	100.57833					0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.69252	0.00000	100.67193					0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.58742	0.00000	100.50061					0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.61754	0.00000	100.52624					0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.67220	0.00000	100.57278					0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.89888	0.00000	100.76568					0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.27717	0.00000	101.23919					0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	55.43896	100.00000	55.30467					0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.42753	100.00000	20.37750					0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.13859	0.00000	100.03955					0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.75289	0.00000	100.73175					0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44000	103.73015	7.54500	103.67122					0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.66000	111.15685	9.75000	110.93149					0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.66485	0.00000	101.63470					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.31000	103.40799	9.40000	103.22910					0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.43000	102.98676	11.52500	102.64640					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	101.48945		0.00000	101.46095			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.68000	104.08212		11.77500	103.71965			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.90460		0.00000	100.88376			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.55000	100.65855		9.64000	100.41005			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.90089		0.00000	100.87242			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.12000	99.67711		12.21500	99.29728			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.09952		0.00000	101.07844			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.19660		0.00000	100.16832			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.97809		0.00000	100.95780			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.44500	92.73636		10.55500	92.26346			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000	114.09275		10.27000	113.30236			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	110.41593		10.12000	109.59298			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.33000	115.26981		9.45000	114.37611			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.45466		0.00000	100.42413			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.91000	103.05471		12.00000	102.88246			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.99840		0.00000	100.87558			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	99.91941		0.00000	99.89244			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.21283		0.00000	101.18363			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	102.37087		0.00000	102.33271			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.71221		0.00000	102.66851			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.44543		0.00000	100.42040			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.51706		0.00000	100.49336			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.26409		0.00000	101.22760			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.25095		0.00000	101.21483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	101.32041		0.00000	101.28228			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.94365		0.00000	100.92038			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.08132		0.00000	100.06105			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	101.13074		0.00000	101.11329			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.18775		0.00000	100.16079			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	99.80947		10.11000	99.78227			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.18775		0.00000	100.16079			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.57257		0.00000	101.55184			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	119.02247		2.76000	118.96221			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.44527		0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.99504		3.14000	118.93363			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.58109		8.25000	102.55856			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.18775		0.00000	100.16079			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.18775		0.00000	100.16079			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.57564		3.10000	118.51468			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.34670		2.40000	118.28806			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.11677		0.00000	100.08753			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.56649		0.00000	101.54761			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.37446		0.00000	101.35346			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.53000	101.54161		8.63000	101.31222			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.69274		0.00000	101.67384			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	101.66960		0.00000	101.65096			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.30686		0.00000	101.20139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	101.31796		0.00000	101.29683			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.58000	101.64885		8.68000	101.41857			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.58000	101.64885		8.68000	101.41857			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.63000	100.45757		8.73000	100.21686			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.08346		0.00000	100.06265			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.09262		0.00000	100.06949			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.31827		0.00000	101.29677			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.31827		0.00000	101.29677			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	72.14952		100.17539	72.14951			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.20186		0.00000	100.17288			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.82393		0.00000	100.80362			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.08483		0.00000	100.06371			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.58191		0.00000	100.56165			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.61868		0.00000	100.59713			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.07552		9.35000	103.04951			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.07552		9.35000	103.04951			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.58185		0.00000	100.56158			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.58342		0.00000	100.56309			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.94657		0.00000	100.91361			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.13611		0.00000	100.11652			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.92867		0.00000	100.89634			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.31315		0.00000	100.29605			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.31315		0.00000	100.29605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252		On 26/03/2015	Spot Bond	0.00000	100.31315		0.00000	100.29605			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.31315		0.00000	100.29605			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.31315		0.00000	100.29605			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.37024		0.00000	100.35286			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.47425		0.00000	100.45482			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.59693		0.00000	100.57756			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.59693		0.00000	100.57756			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.59693		0.00000	100.57756			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.59693		0.00000	100.57756			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.47361		0.00000	100.45405			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.45000	103.08435		9.54500	102.69992			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.68803		0.00000	100.59191			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.73310		0.00000	101.63015			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.09579		0.00000	100.07188			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.87325		0.00000	100.72160			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.52459		0.00000	100.42329			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.52437		0.00000	100.42374			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.54949		0.00000	100.53027			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.66800		0.00000	100.64754			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.69943		0.00000	100.67509			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.76003		0.00000	100.74091			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.95339		0.00000	102.93430			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.31584		0.00000	100.29461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.01838	0.00000	100.00006				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.94533	0.00000	99.92694				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.07965	0.00000	99.97973				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.09177	0.00000	99.97658				0.00	0	1,000,000,000.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.09177	0.00000	99.97658				0.00	2,500,000,000	2,500,000,000.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.09177	0.00000	99.97658				0.00	0	3,500,000,000.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.09177	0.00000	99.97658				0.00	0	2,000,000,000.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.33960	0.00000	101.31840				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.08244	0.00000	101.06107				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.21332	0.00000	100.19064				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.95463	0.00000	99.93190				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.18268	0.00000	102.16069				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.86516	0.00000	99.84232				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.95517	0.00000	99.93271				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.72191	0.00000	99.69891				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.08954	0.00000	100.06719				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.86521	0.00000	99.84236				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.86521	0.00000	99.84236				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.85719	0.00000	101.88321				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.16516	0.00000	125.16516				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.56796	0.00000	101.54571				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	126.08727	0.00000	126.08727				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	124.52987	0.00000	124.52987				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	125.49199	0.00000	125.49199				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	121.66409		0.00000	121.66409			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.14376		0.00000	122.14376			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.94578		0.00000	100.82949			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.02500	93.04632		11.13500	92.46083			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.54500	94.57800		11.65500	93.98820			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	99.86374		0.00000	101.79599			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.09565		0.00000	99.97557			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.92384		0.00000	100.81026			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.28906		0.00000	101.18164			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.27844		0.00000	101.16030			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.29615		8.80500	101.27244			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.08387		0.00000	99.97864			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.95567		0.00000	102.84536			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	118.83785		0.00000	118.83785			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.08776		0.00000	99.97762			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.08935		0.00000	99.97721			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.09544		0.00000	99.97562			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	102.12704		0.00000	102.01204			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.97868		0.00000	102.81718			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.97868		0.00000	102.81718			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	102.97868		0.00000	102.81718			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.09419		0.00000	100.07069			0.00	0	0.00
CLN333		On 21/06/2014	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
CLN334	On 19/07/2014	Spot Bond	0.00000	101.13772	0.00000	101.11949				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	99.86374	0.00000	101.79599				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.74142	0.00000	107.74142				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.84589	0.00000	107.84589				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92280				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.21069	0.00000	101.10085				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.11081	0.00000	99.97159				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.86293	0.00000	101.80689				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.12098	0.00000	100.09072				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.09823	0.00000	100.07365				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.07385	0.00000	100.05546				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.09250	0.00000	99.97639				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.19859	0.00000	101.08986				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.88443	0.00000	100.78055				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92335				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.86702	0.00000	101.75236				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.13341	0.00000	101.11291				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.76588	0.00000	100.63299				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.76588	0.00000	100.63299				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.54676	0.00000	100.44506				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.12566	0.00000	99.96768				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.82346	0.00000	100.68052				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.79661	0.00000	100.65835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	101.17502	0.00000	101.06650				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.28082	0.00000	101.17409				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.07626	0.00000	99.98061				0.00	0	135,900,000.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.60361	10.55000	102.68964				0.00	0	10,000,000,000.00
CLN362	On 20/03/2024	Spot Bond	10.20500	104.70438	10.31500	104.11341				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.96390	0.00000	101.85772				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.24186	0.00000	101.11309				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.34500	106.74046	12.45500	106.21798				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.29437	0.00000	101.16012				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.37500	106.45124	12.48500	105.96480				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.80500	105.80173	10.91500	105.31698				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.29437	0.00000	101.16012				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.24999	0.00000	101.13656				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.10173	0.00000	99.97398				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.09365	0.00000	99.97609				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.68248	0.00000	101.55948				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.08387	0.00000	99.97864				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	99.85768	0.00000	101.36940				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.74500	102.54274	9.85500	102.10207				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	99.82442	0.00000	99.79521				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.09281	0.00000	99.97631				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.22376	10.55000	100.16777				0.00	0	10,135,900,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.21571	7.01000	39.17933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	154.00511	0.00000	152.13459				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.70500	135.13964	8.82500	134.28032				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	145.24678	8.44000	142.91733				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	145.60054	8.44000	143.28667				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.75266	0.00000	90.73351				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.67359	0.00000	90.65428				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.65935	0.00000	101.63622				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.65935	0.00000	101.63622				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.08449	0.00000	100.06341				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.07855	0.00000	100.05898				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.07977	0.00000	100.05990				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.65627	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.08544	0.00000	99.97822				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.28906	0.00000	101.18164				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.07763	0.00000	99.98025				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.08176	0.00000	99.97918				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.08123	0.00000	99.97932				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.68082	0.00000	100.65710				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.60466	0.00000	101.57986				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.08000	106.36988	9.18000	106.22868				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.01000	100.42542	9.10000	100.10806				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500	111.24599	10.46500	110.54086				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.43000	103.64599	8.53000	103.48478				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond		9.94500	106.72587		10.05500	106.15382			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.98500	101.62084		10.09500	100.90694			998,500,000,000.00	100,000,000	100,000,000.00
COT01	On 03/04/2023	Spot Bond		10.33500	95.05487		10.44500	94.43516			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.05000	96.30718		11.17000	95.48149			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.05000	89.30024		11.17000	88.50555			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.69805		0.00000	100.67851			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.56097		0.00000	100.53996			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.44867		0.00000	100.42809			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.04377		0.00000	101.02379			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.26500	103.78048		11.37500	103.02506			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.55022		100.00000	11.52224			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.08652		0.00000	101.06833			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.28500	97.60127		8.37500	97.33321			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.47579		0.00000	100.39344			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.34403		0.00000	100.26191			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.55819		0.00000	100.47571			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	72.32699		100.00000	72.18869			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.30108		0.00000	100.28080			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.83568		0.00000	100.75041			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	450,000,000	225,000,000.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.28267		0.00000	102.11527			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.11060		0.00000	99.97165			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	102.07812		0.00000	102.04366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond	0.00000	102.30055	0.00000	102.27227				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.41252	0.00000	102.38285				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.89500	100.83616	9.00500	100.24832				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.31000	114.27274	7.41000	114.05301				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.58500	107.35239	8.69000	106.85695			858,500,000,000.00	100,000,000	4,015,661,500.00	
DV23	On 27/02/2023	Spot Bond	9.08500	108.61912	9.19500	107.92116				0.00	0	4,075,193,600.00
DV24	On 18/02/2024	Spot Bond	9.19500	106.47246	9.30500	105.74049				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79000	105.87585	9.90000	104.99138				0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.26147	0.00000	100.24384				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.65539	0.00000	100.63697				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.10796	0.00000	100.01086				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.23500	130.18114	8.34000	129.58068			49,080,600,000.00	5,960,000	2,005,960,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	103.05549	0.00000	103.02267				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.78516	0.10000	133.72718				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000	123.08269	1.91000	123.02334				0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	110.57269	1.92000	110.51933				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.06500	109.71114	2.06500	109.65767				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	101.22666	2.09000	101.17732				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.84500	107.48790	9.95500	106.95516				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.69500	108.00125	9.80500	107.42407				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.10000	101.06040		10.22000	100.29970			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48000	94.93716		10.59000	94.43729			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.64000	102.06336		10.75000	101.40654			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.71406		0.00000	100.69401			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.50026		0.00000	100.39981			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.19832		0.00000	100.18011			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.84130		0.00000	100.82309			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.63477		0.00000	100.54612			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.63960		0.00000	100.55028			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	78.95415		100.00000	78.78933		200,000,000,000,000.00		2,000,000,000	2,000,000,000.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	55.46273		100.00000	55.28957		4,000,000,000,000.00		40,000,000	30,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.57301		3.00000	129.50670			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.49000	101.09694		11.59000	100.97100			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.07052		0.00000	103.04865			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.31985		0.00000	101.29632			0.00	0	800,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	102.10307		0.00000	102.07936			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.10000	97.31053		10.19500	96.99937			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	99.79695		0.00000	101.69956			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.56909		0.00000	100.46321			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.82162		0.00000	100.79857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.75826	0.00000	100.73699				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.73628	0.00000	100.63337				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.83620	0.00000	100.81274				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.80852	0.00000	100.69544				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.70459	0.00000	100.68482				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.72417	0.00000	100.70385				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.68320	0.00000	100.58776				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.71217	0.00000	100.61265				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.67741	0.00000	100.58277				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.70155	0.00000	100.60353				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000	103.40229	6.99000	103.27023				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.86000	106.13609	7.95500	105.79687				314,400,000,000.00	40,000,000	6,449,959,200.00
ES23	On 25/01/2023	Spot Bond	8.63500	112.28646	8.74500	111.57071				25,905,000,000.00	3,000,000	2,331,160,100.00
ES26	On 02/04/2026	Spot Bond	8.91000	94.12523	9.03000	93.28827				0.00	0	5,865,023,300.00
ES33	On 15/09/2033	Spot Bond	9.66000	83.32198	9.75500	82.60248				14,229,180,000,000.00	1,473,000,000	18,414,388,600.00
ES42	On 25/04/2042	Spot Bond	9.84500	88.65050	9.94000	87.83385				0.00	0	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.74328	0.00000	100.72241				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.76753	0.00000	100.74598				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.59537	0.00000	100.57464				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.36003	0.00000	101.33790				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.96192	0.00000	99.94281				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.49547	0.00000	100.47691				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.36615	0.00000	101.34734				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.93027	0.00000	101.83836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		11.65416	100.00000	11.62592				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.34151	100.00000	11.31403				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.13529	0.00000	100.03862				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.14065	0.00000	100.04014				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.15134	0.00000	100.04319				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.16198	0.00000	100.04623				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.73000		102.92485	6.83000	102.88285				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.52000		96.40942	9.61500	96.05248				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.25073	0.00000	100.23262				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.25066	0.00000	100.23255				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.27948	0.00000	101.25790				0.00	200,000,000	130,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.88005	0.00000	103.85553				0.00	500,000,000	1,850,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.48664	0.00000	100.46429				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.49494	0.00000	100.47221				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.44500		98.42910	10.55500	97.87716				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.32000		102.43960	11.41500	102.07697				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.60165	0.00000	98.58010				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		130.16770	2.20000	129.84820				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000		273.49209	2.07000	272.82649			621,000,000,000.00	300,000,000	150,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.25000		110.21611	2.25000	109.94482				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.46000		157.23204	2.46000	156.84112				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		211.72984	2.28000	211.20855				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.74000		110.28686	7.84000	110.14327				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.89600	60.66152		7.89800	60.64252			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47300	38.30596		9.47400	38.29554			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	37.00959		9.71000	36.99931			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	62.08552		100.00000	61.96773			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.91310		0.00000	100.88131			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.88818		0.00000	100.85726			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.88818		0.00000	100.85726			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.56657		0.00000	100.43110			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.87338		0.00000	100.84298			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.09526		0.00000	100.07149			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.19584		0.00000	100.16773			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.08138		0.00000	100.06110			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.09014		0.00000	100.06766			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.19302		0.00000	100.16531			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.09439		0.00000	99.97590			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	100.08988		0.00000	99.97707			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.10477		0.00000	100.07855			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	100.09281		0.00000	99.97631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		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	100.09879		0.00000	99.97475			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	100.12203		0.00000	99.96864			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.11840		0.00000	99.96959			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.72369		100.09221	13.69042			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.08408		0.00000	99.97858			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.22368		0.00000	113.19196			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.09456		0.00000	100.07090			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.10677		0.00000	100.08005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148	On 24/02/2017	Spot Bond	0.00000	100.81803		0.00000	100.78955			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.10344		0.00000	106.01006			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.08791		0.00000	100.06596			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.08901		0.00000	100.06679			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.08058		0.00000	100.06050			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.08808		0.00000	99.97754			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.11580		0.00000	99.97028			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.08650		0.00000	99.97795			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.72758		13.22500	57.70717			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.08144		0.00000	99.97927			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.08155		0.00000	99.97924			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.11562		0.00000	100.08675			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.08534		0.00000	99.97825			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	98.12008		3.49500	97.86198			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.08914		0.00000	99.97727			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.08914		0.00000	99.97727			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.69939		0.00000	102.58428			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.91157		0.00000	101.79599			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.14756		0.00000	100.04459			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	97.71191		0.00000	99.83699			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.08387		0.00000	99.97864			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.08186		0.00000	99.97916			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.22873		0.00000	101.10132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.09617	0.00000	99.97543				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.87519	0.00000	100.77240				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.21559	0.00000	101.08956				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.34210	0.00000	101.22026				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.11060	0.00000	99.97165				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.08724	0.00000	99.97776				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.11050	0.00000	99.97168				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.08091	0.00000	99.97940				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.07133	0.00000	100.88498				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.08808	0.00000	99.97754				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.08808	0.00000	99.97754				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.13408	0.00000	100.11478				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.64736	0.00000	101.62756				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.74275	0.00000	101.72178				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.46191	0.00000	101.44222				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.46191	0.00000	101.44222				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.09313	0.00000	99.97622				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.44902	0.00000	101.42909				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.44279	0.00000	101.42295				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.43005	0.00000	101.41002				0.00	3,400,000,000	1,700,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.43414	0.00000	101.41406				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.45268	0.00000	101.42918				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.31370	0.00000	101.29226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000	101.45268	0.00000	101.42918				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.30813	0.00000	101.28678				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.07097	0.00000	101.04876				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.15919	8.75000	101.04029				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.08318	0.00000	99.97797				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.45516	0.00000	101.43181				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.08818	0.00000	100.06616				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.08768	0.00000	100.06580				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.31274	0.00000	100.29016				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.22492	0.00000	101.20277				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	119.73063	3.44000	119.41657				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.08939	0.00000	100.06707				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.09035	0.00000	100.06778				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	119.89116	3.42000	119.57702				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	125.78814	1.56000	125.69794				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	119.73063	3.44000	119.41657				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	125.43942	2.54000	125.12571				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	130.58723	2.61000	130.48987				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.38014	0.00000	101.35519				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	95.00563	0.00000	97.16832				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.21500	0.00000	100.18416				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.21875	0.00000	100.18737				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.07703	0.00000	100.05783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		100.08879		0.00000	100.06663			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		105.13702		0.00000	105.08064			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.10451		0.00000	100.07837			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.10048		0.00000	100.07536			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.09050		0.00000	99.97691			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.19998		0.00000	100.17127			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.09039		0.00000	99.97694			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.10588		0.00000	104.41340			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		91.64583		0.00000	93.35295			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		90.91284		0.00000	89.83634			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.12933		0.00000	100.11071			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.16295	100.00000		9.14076			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.17468	100.00000		22.12096			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.37492		4.68000	147.29293			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.54045		0.00000	101.52434			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.90276		0.00000	101.88550			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		103.06651		0.00000	103.04831			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.95271		0.00000	102.93356			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.58101		0.00000	102.56023			0.00	0	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.92562		0.00000	101.90618			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.06841		0.00000	100.05137			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.05659		0.00000	100.11325			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		96.68920		2.18800	96.64176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.44000	131.82396		2.44000	131.49608			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.20274		0.00000	101.18346			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.76080		10.38000	101.61766			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.76080		10.38000	101.61766			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.92804		0.00000	100.84393			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.29362		0.00000	101.17408			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000	106.45370		2.58000	106.18690			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000	202.39380		2.59000	201.88705			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000	107.02559		2.55000	106.75779			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.33639		0.00000	101.32007			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000	201.51725		2.62000	201.01187			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.42314		0.00000	101.29386			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000	109.18465		2.35000	108.91441			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000	105.32101		2.64000	105.05619			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000	263.03077		2.58000	262.37255			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000	273.28225		2.08000	272.61677			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000	258.66627		2.80000	258.01134			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	126.94798		2.57000	126.62999			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.14871		0.00000	101.12794			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000	127.04669		2.10000	126.98465			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.35761		0.00000	101.33584			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.61505		0.00000	101.59376			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	101.03880		0.00000	101.01770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64		On 26/01/2042	Spot Bond	2.42000	106.36796	2.42000	106.31509			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	17.45965	104.97509	17.41548			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.31010	101.07593	21.25798			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	14.27339	100.44759	14.23868			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	19.84238	100.76967	19.79397			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	2.11000	114.51725	2.11000	114.46138			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	2.21000	110.63176	2.21000	110.36006			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.46769	0.00000	98.46221			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.24000	110.31986	2.24000	110.04846			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.62296	0.00000	100.59965			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.28000	340.98179	2.28000	340.14228			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	101.00732	0.00000	100.98549			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.95076	0.00000	100.93019			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.90538	0.00000	100.88575			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.58565	0.00000	100.56450			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.49823	0.00000	100.40203			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	101.59446	0.00000	101.57260			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.71000	103.13671	5.75500	103.11195			0.00	0	110,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.66000	103.85902	6.74000	103.78389			0.00	0	417,700,000.00
FRX16		On 15/09/2016	Spot Bond	7.61000	102.96197	7.71000	102.73862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.01000	103.68118		8.10000	103.40546			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.23000	109.30230		8.32500	108.95952			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.77500	101.91217		8.88000	101.44316			0.00	0	750,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.97500	100.92305		9.08500	100.38468			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54500	91.98380		9.65500	91.27344			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.68000	107.34440		9.83000	106.30382			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.98000	98.79787		10.10000	97.95749			898,200,000,000.00	90,000,000	560,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.28000	97.04253		10.39000	96.19326			2,056,000,000,000.00	200,000,000	130,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.49000	78.80831		10.58500	78.10227			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	100.06526		0.00000	100.04903			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.06798		0.00000	100.05107			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.06905		0.00000	100.05188			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.07170		0.00000	100.05385			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.07597		0.00000	100.05705			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.07918		0.00000	100.05944			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.09302		0.00000	100.06979			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.59465		0.00000	100.57746			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.62597		0.00000	100.60788			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.65431		0.00000	100.63540			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.66098		0.00000	100.64188			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.67989		0.00000	100.66024			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.70828		0.00000	100.68782			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.73194		0.00000	100.71079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.83590		0.00000	100.81175			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.79152		0.00000	101.76959			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.54690		0.00000	101.52530			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.36000		102.19321		9.45000	101.95000			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.81849		0.00000	100.73664			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.44608		0.00000	99.36462			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		101.12144		0.00000	101.02651			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.14581		0.00000	101.04880			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.19291		0.00000	101.09189			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.25133		0.00000	101.14535			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.33244		0.00000	101.21952			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		100.30406		0.00000	100.28361			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.61289		0.00000	101.59391			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.38522		0.00000	101.36361			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.46597		0.00000	101.44685			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.60567		0.00000	101.58787			0.00	600,000,000	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.26070		0.00000	100.24043			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.72017		0.00000	100.69875			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.52225		0.00000	100.50405			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		99.96412		0.00000	99.87454			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.01977		0.00000	99.99983			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.46716		0.00000	101.44241			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.68313		0.00000	101.66237			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.21938		0.00000	100.19912			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.05058		0.00000	101.03044			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.06396		0.00000	101.04360			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.98548		0.00000	100.90336			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.77067		0.00000	100.68868			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		101.28377		0.00000	101.26319			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.10783		99.48066		8.20583	99.28782			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		101.34387		0.00000	101.32233			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46052		104.41639		8.55844	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.42112		0.00000	101.39833			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91075		104.41639		9.00856	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
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		101.51550		0.00000	101.49120			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		101.41933		0.00000	101.39632			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.56664		0.00000	101.54240			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.62376		0.00000	101.59869			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.77272		0.00000	100.75103			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.44464		9.89000	103.41705			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.32500		110.57360		8.43000	110.03469			0.00	0	4,950,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		277.72973		1.87000	277.06131			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		284.06667		1.87000	283.38299			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.62000		100.39742		9.71500	99.56005			0.00	0	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		100.17096		9.73500	99.32379			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		63.69029		100.00000	63.53600			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.53483		100.00000	16.49477			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		96.63758		100.00000	96.30319			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.33460		100.00000	44.22602			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.63048		100.00000	22.57506			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.61093		100.00000	14.57553			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.98498		100.00000	65.82158			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.19433		1.60000	117.13871			5,447,084,960,000.00	3,404,428,100	96,209,861,800.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.15764		1.82000	122.09893			24,834,506,606,000.00	13,645,333,300	81,427,189,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond	1.91000	120.90422		1.91000	120.84588			4,105,545,000.00	2,149,500	80,300,914,400.00
I2050	On 31/12/2050	Spot Bond	2.00000	126.24698		2.00000	126.18569			509,390,800,000.00	254,695,400	30,285,477,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000	94.25000		0.00000	94.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.63000	104.76565		7.73000	104.67417			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.85146		0.00000	100.83207			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.00086		0.00000	100.98386			0.00	0	1,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.13000	104.76736		8.23000	104.58400			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.26000	108.16912		8.35000	107.85221			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.68507		0.00000	100.66584			0.00	800,000,000	400,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.53000	118.26059		4.53000	118.19510			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95000	103.48310		8.05000	103.26556			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.93041		0.00000	100.91150			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.98471		0.00000	100.96471			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	129.11185		1.38000	128.80940			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	130.43283		2.17000	130.11322			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.24484		0.00000	100.22767			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.09093		0.00000	101.07211			0.00	90,000,000	60,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.38000	103.18920		8.47000	102.87791			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.55612		0.00000	100.53783			0.00	60,000,000	60,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.75235		0.00000	101.73250			0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.76059		0.00000	100.74137			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.95000	96.61274		9.04500	96.25243			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.42500	93.95053		9.53000	93.50717			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.42038		0.00000	100.47581			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond		8.46000	98.07421		8.55000	97.77279			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.47500	101.84245		9.58000	101.34407			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.01569		0.00000	100.99695			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.04565		0.00000	101.02636			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.89000	101.65471		7.99000	101.44405			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.73000	101.11200		8.82500	100.77085			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.15764		0.00000	101.13629			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.77569		0.00000	100.75702			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.03000	104.21083		8.12000	103.97635			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.69000	105.16518		8.78500	104.77946			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.83500	106.15137		9.94500	105.43859			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	99.89343		0.00000	99.87528			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.12652		0.00000	101.10784			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00439		100.00000	0.00438			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.15467		0.00000	101.13615			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.20624		0.00000	101.18689			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.09500	97.84185		9.20500	97.31053			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.89453		5.00000	100.88092			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.89453		5.00000	100.88092			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.98392		5.00000	101.97000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.89453		5.00000	100.88092			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.10380		4.00000	101.09292			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.45910		0.00000	102.70777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	100.42524	0.00000	102.61974				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.84572	0.00000	102.03581				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.14115	9.20000	108.11458				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.87587	0.00000	99.85476				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.87587	0.00000	99.85476				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.82167	0.00000	100.79862				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.47225	100.00000	7.45415				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.13233	0.00000	101.11387				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.90116	0.00000	100.80968				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.77731	0.00000	100.68605				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.63000	101.91670	9.73000	101.82198				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.52430	0.00000	100.43351				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.23750	0.00000	100.15255				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.61341	0.00000	100.58663				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.44216	100.00000	9.41928				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	99.56969	100.00000	99.30275				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	97.73669	100.00000	97.47949				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	95.96427	100.00000	95.71630				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	94.26264	100.00000	94.02340				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	96.12403	100.00000	96.80943				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	92.97138	100.00000	92.26705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN433U	On 12/08/2014	Spot Bond	100.00000		88.26087	100.00000	87.62590				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		84.00000	100.00000	83.42465				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		94.95162	100.00000	94.19200				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		89.87787	100.00000	89.19697				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.91924	5.90000	99.90311				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.80640	5.90000	99.79030			12,980,000,000,000.00	2,200,000,000	2,200,000,000.00	
INA428	On 08/07/2014	Spot Bond	5.90000		99.69382	5.90000	99.67775				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.46046	6.00000	99.44420				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.23332	6.00000	99.21714				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.12014	6.00000	99.10399				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.87633	6.10000	98.86000				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.64812	6.10000	98.63185				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.09312	0.00000	102.06867				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.16042		103.58840	11.19855	103.52413				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.16042		102.42727	11.19855	102.36373				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.02125	0.00000	99.99970				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.39383	0.00000	100.36546				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.02117	0.00000	100.00009				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.44343	6.50000	101.42571				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.09177	0.00000	99.97658				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		101.61655	0.00000	101.59781				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.44698	0.00000	97.45086				0.00	0	0.00

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	100.13493	0.00000	100.03852				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.30058	0.00000	101.20700				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.02202	0.00000	99.91022				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.53125	0.00000	101.43233				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	103.38699	0.00000	102.97922				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.06798	0.00000	99.98275				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.06745	0.00000	99.98288				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.16287	0.00000	101.07802				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.85752	0.00000	100.77047				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.73983	0.00000	100.65300				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.63133	0.00000	100.61360				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.62400	0.00000	100.60648				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.45543	0.00000	100.37078				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.60705	0.00000	101.52589				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.20884	0.00000	101.12187				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.48822	0.00000	100.39781				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	102.23664	0.00000	102.10119				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.46402	0.00000	100.44663				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.90781	0.00000	100.81123				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.64887	0.00000	97.56243				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.39581	0.00000	101.37451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	101.42480	0.00000	101.40309				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.44418	0.00000	101.42219				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64000	102.09991	8.74000	101.83130				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	101.15452	0.00000	101.07205				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.64500	99.51088	9.75500	98.94639				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.17707	0.00000	100.15714				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.86000	104.86928	8.95000	104.59039				0.00	0	200,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.55131	0.00000	101.53085				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.54659	0.00000	101.52499				0.00	120,000,000	80,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.02240	0.00000	101.00108				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.72009	0.00000	100.69501				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.02209	0.00000	100.00014				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.81000	101.67463	8.91000	101.55607				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.08610	0.00000	100.06461				0.00	4,800,000,000	2,400,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.42125	0.00000	100.39757				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	121.18438	3.26000	120.86947			3,390,400,000,000.00	1,040,000,000	520,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.64000	137.52778	3.64000	137.16408				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.82701	0.00000	99.80489				0.00	90,000,000	60,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.67758	0.00000	101.65374				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.56717	0.00000	101.54369				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.27275	0.00000	100.24978				0.00	80,000,000	50,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.93598	0.00000	99.91450				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	97.17071	3.60000	96.91371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.60000	102.84307		3.60000	102.78865			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.31138		0.00000	100.28720			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.98495		0.00000	100.96067			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.23750		0.00000	100.15255			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.52000	111.98417		10.61500	111.64004			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.43405		0.00000	101.40761			0.00	0	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.64000	137.52778		3.64000	137.16408			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	99.04114		100.00000	98.77703			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	97.22364		100.00000	96.96913			90,000,000,000,000.00	900,000,000	900,000,000.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.47737		100.00000	95.23193			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	92.40506		100.00000	99.20000			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	91.57331		100.00000	90.88993			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	87.00000		100.00000	86.38298			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	94.90909		100.00000	94.29678			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.49729		0.00000	100.47867			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.21178		0.00000	101.19186			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.62520		0.00000	100.53790			0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	99.88698		5.90000	99.87085			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.77421		5.90000	99.75812			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.66170		5.90000	99.64564			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.54944		5.90000	99.53342			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.20096		6.00000	99.18478			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.72950		6.10000	98.71321			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.61560		6.10000	98.59935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.92038	0.00000	100.89870				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.13370	0.00000	101.11321				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.51404	0.00000	101.49544				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.53283	0.00000	101.51375				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.79845	0.00000	100.78079				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.65157	0.00000	100.63274				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.70808	0.00000	100.68639				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.43977	0.00000	100.41959				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.42490	0.00000	101.40318				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.43459	0.00000	101.41273				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.45397	0.00000	101.43184				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.36675	0.00000	101.34587				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.27519	0.00000	101.25475				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.12577	0.00000	101.10540				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.02174	0.00000	100.07489				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.78227	0.00000	100.76250				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.53210	0.00000	100.51354				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.52661	0.00000	100.50824				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	99.82336	0.00000	101.66555				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.34537	0.00000	101.32683				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.18466	0.00000	101.16502				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	101.00390	0.00000	100.98573				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.62862	0.00000	100.50289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000	100.09298	100.00000	20.80986		0.00		0	3,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.13236	100.00000	59.98669		0.00		0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	101.14756	0.00000	101.12641		0.00		0	0.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	63.35890	100.00000	63.20372		0.00		0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000	101.92586	0.00000	101.90430		0.00		0	0.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.77427	100.00000	22.71910		0.00		0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000	101.49581	0.00000	101.47258		0.00		0	0.00	
JDG07U	On 14/11/2014	Spot Bond	100.00000	87.82816	100.00000	87.61905		0.00		0	0.00	
JDG08U	On 28/11/2014	Spot Bond	100.00000	86.30408	100.00000	86.10521		0.00		0	0.00	
JDG09U	On 29/01/2015	Spot Bond	100.00000	62.22129	100.00000	62.06890		0.00		0	0.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000	70.58048	100.00000	70.44657		0.00		0	0.00	
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.62810	100.00000	61.47880		0.00		0	0.00	
JDG12U	On 18/03/2015	Spot Bond	100.00000	55.47852	100.00000	55.34412		0.00		0	0.00	
KAP001	On 13/06/2017	Spot Bond	0.00000	100.22682	0.00000	100.20589		0.00		0	0.00	
KAP002	On 13/06/2019	Spot Bond	0.00000	100.23540	0.00000	100.21369		0.00		0	0.00	
KCF03U	On 30/10/2015	Spot Bond	100.00000	88.17891	100.00000	87.89809		0.00		0	0.00	
KSB007	On 31/08/2017	Spot Bond	0.00000	102.61169	0.00000	102.49355		0.00		0	0.00	
KSB008	On 01/11/2017	Spot Bond	0.00000	101.31720	0.00000	101.29200		0.00		0	0.00	
KW01	On 31/10/2027	Spot Bond	8.70000	139.46086	8.82000	138.25336		0.00		0	0.00	
LBK02	On 26/03/2015	Spot Bond	0.00000	100.32754	0.00000	100.31041		0.00		500,000,000	500,000,000.00	
LBK03	On 01/10/2016	Spot Bond	0.00000	100.12128	0.00000	100.10281		0.00		0	0.00	
LBK05	On 28/02/2019	Spot Bond	0.00000	100.54493	0.00000	100.52453		0.00		0	0.00	
LBK06	On 06/03/2017	Spot Bond	0.00000	100.53956	0.00000	100.52017		0.00		0	0.00	
LEW01	On 31/10/2016	Spot Bond	0.00000	101.10988	0.00000	101.08941		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.96000	99.29658		9.05000	99.03623			179,200,000,000.00	20,000,000	1,380,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.11000	97.08135		9.20000	96.78371			455,500,000,000.00	50,000,000	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.57500	101.39862		9.68000	100.90002			201,075,000,000.00	21,000,000	10,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.32244		0.00000	100.29275			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.63000	100.40682		10.73000	100.24530			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.35172		0.00000	100.31936			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.70616		0.00000	100.60468			0.00	0	70,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.75298		0.00000	100.64471			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.80906		0.00000	100.69268			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.27524		0.00000	101.18924			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.80927		0.00000	98.79331			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	98.14207		0.00000	98.05525			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.50091		0.00000	99.42041			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	99.04408		0.00000	98.96307			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	98.76540		0.00000	98.68417			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.22430		100.00000	68.09701			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	87.82816		100.00000	87.61905			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.03485		0.00000	101.94896			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	100.00000	5.88726		100.00000	5.85277			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	82.14286		100.00000	81.95991			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	96.12403		100.00000	95.38462			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ25U	On 09/07/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		92.40506	100.00000	92.17172			2,410,000,000,000,000.00	24,100,000,000	24,100,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000		99.83916	0.00000	99.70553				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.56499	0.00000	101.54658				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.30336	0.00000	101.28252				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.44261	0.00000	100.42542				0.00	0	500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.87418	0.00000	100.85526				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.19130	0.00000	100.17384				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.24091	0.00000	100.22350				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.54439	0.00000	100.52587				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.73401	0.00000	100.71671				0.00	0	10,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.87795	0.00000	100.85938				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		101.20378	0.00000	101.18478				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.28751	0.00000	101.19503				0.00	1,500,000,000	1,500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		60.46002	100.00000	60.31356				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.07350	100.00000	21.02245				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		51.44897	100.00000	51.32433				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.87000		102.31535	8.96500	101.92446				0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.76000		102.23989	8.85500	101.84869				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.23557	0.00000	100.21382				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.21933	0.00000	100.19908				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.32791	0.00000	101.30758				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.44432	0.00000	101.34837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.45459	0.00000	101.35797				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.50591	0.00000	101.40590				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.17740	0.00000	103.07179				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.33861	0.00000	103.22792				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.19500	102.66339	8.28500	102.45584				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.94000	105.84406	9.03500	105.46821				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.77000	105.95274	9.88000	105.34512				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.40500	101.52509	6.51000	101.45825				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.06849	0.00000	100.05145				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.07117	0.00000	100.05346				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.77500	102.03967	9.88000	101.47459				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64500	103.29558	7.74500	103.15841				0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.51327	0.00000	100.49254				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.12000	99.71918	9.21000	99.46891				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.13873	0.00000	100.11860				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.64500	104.72294	9.75500	104.15497				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.88536	100.00000	13.85172				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.49298	0.00000	100.47307				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.82000	99.69620	8.91000	99.44564				0.00	0	60,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.89000	104.77376	5.99500	104.75090				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.73000	105.79815	7.83000	105.67525			1,314,100,000,000.00		170,000,000	200,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.76000	108.12421	8.85000	107.85677			322,368,000,000.00		36,800,000	518,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.50708	100.89771	6.49119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond	100.61875	6.59334	100.61875	6.57728			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	100.78521	0.00000	100.76585			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.79629	0.00000	100.77666			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.80168	0.00000	100.78191			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.86856	0.00000	100.84716			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.94629	0.00000	100.92297			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41729	100.00000	0.41628			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41729	100.00000	0.41628			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.20000	95.37479	9.31000	94.74202			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.58000	101.58367	7.68000	101.37460			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.29500	98.85752	9.40000	98.34043		1,295,723,000,000.00	139,400,000	119,700,000.00	
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.25701	0.00000	101.24010			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.09500	103.85883	9.20500	103.28514			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.72034	0.00000	100.70163			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.53500	103.75580	9.64500	103.03882			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.98502	0.00000	101.96589			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.80517	0.00000	100.78682			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.03502	0.00000	102.01534			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.37223	0.00000	101.35423			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.65401	0.00000	100.63584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.07170		0.00000	99.98179			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.33000		106.58161		7.43000	106.44202			9,529,000,000,000.00	1,300,000,000	1,360,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.72814		0.00000	101.70928			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.77000		114.05271		8.86500	113.60996			0.00	0	410,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.87500		34.37058		10.99500	33.93956			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.53000		103.40356		7.63000	103.30307			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.30092		0.00000	101.28007			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.36941		0.00000	101.34745			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.88000		104.71537		7.98000	104.53019			0.00	0	430,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.01790		0.00000	99.99999			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.40736		0.00000	101.38881			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.95597		0.00000	100.93837			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.66419		0.00000	101.64227			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.49601		0.00000	101.47279			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.46355		0.00000	100.44229			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		90.31706		0.00000	90.29858			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.43932		0.00000	100.41914			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		101.22243		0.00000	101.20182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.32853	0.00000	101.30613				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.14857	0.00000	101.12779				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.57010	0.00000	101.54631				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.56711	0.00000	86.54800				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.14780	0.00000	101.77288				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.84516	0.00000	100.82381				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.07463	0.00000	100.05604				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.07035	0.00000	100.05284				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.57361	0.00000	101.55202				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.06771	0.00000	100.05086				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.07255	0.00000	99.98157				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.07250	0.00000	99.98158				0.00	1,000,000,000	500,000,000.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.04708	0.00000	101.02776				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.08387	0.00000	99.97864				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.04500	106.40019	10.16500	105.73499				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.08334	0.00000	99.97877				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.08000	105.17332	10.20000	104.49222				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.08387	0.00000	99.97864				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.07520	0.00000	99.98088				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.07655	0.00000	100.05740				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.58000	105.05231	8.68000	104.91152				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.38916	0.00000	101.36559				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.60862	0.00000	100.49536				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.15000	104.14154	10.24500	103.63892				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000	101.73931	0.00000	101.62344				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.33167	0.00000	101.31407				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.21000	110.85699	12.30000	110.50356				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.92955	0.00000	110.51256				0.00	1,000,000,000	1,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.50971	0.00000	100.48399				0.00	120,000,000	80,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.09000	165.56210	2.09000	165.48142				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.82500	106.31703	8.93000	105.79925				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.24890	0.00000	100.23092				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.23843	0.00000	100.15315				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.45500	105.32747	9.56000	104.71030				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.64115	0.00000	100.62151				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.83856	0.00000	100.82050				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.60542	0.00000	100.58687				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.62780	0.00000	100.60857				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.61440	0.00000	100.59557				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.65500	106.32431	9.76000	105.59198				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.62786	0.00000	100.60862				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.64120	0.00000	100.62156				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.63227	0.00000	100.61290				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.85500	105.31484	9.96000	104.69745				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.65915	0.00000	100.63896				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.65014	0.00000	100.63022				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.65461	0.00000	100.63455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.81938	0.00000	100.79429				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.76512	0.00000	100.74168				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.66800	0.00000	100.64753				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.63000	113.89612	8.72500	113.49845				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.04500	120.30889	9.15500	119.57085				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	171.71225	1.98500	171.62904				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.42000	122.87367	9.54000	121.76329				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.18294	0.00000	101.16220				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.07561	0.00000	101.05577				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.80459	0.00000	101.78627				0.00	700,000,000	700,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.01894	0.00000	100.00005				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.54396	0.00000	100.52432				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.56287	0.00000	100.54254				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.63024	0.00000	100.60666				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.78382	0.00000	100.63775				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.68358	100.00000	16.64316				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.35739	100.00000	43.25120				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.86000	103.99520	6.96000	103.84728				0.00	0	4,121,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.33717	100.00000	15.30001				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.91000	0.00000	98.91000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	67.22624	100.00000	67.06159				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.77412	0.00000	100.75503				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.12586	0.00000	101.03362				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.39872	0.00000	100.30781				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		100.33176		0.00000	100.31308			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.45414		0.00000	100.37304			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.39965		0.00000	100.38170			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.25968		0.00000	100.24016			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.04962		0.00000	101.03063			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.08008		0.00000	101.06054			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.09378		0.00000	101.07400			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.12423		0.00000	101.10390			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.25511		0.00000	101.23241			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.28553		0.00000	101.26228			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.18787		0.00000	101.16597			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.63000		105.16450		6.73000	105.12185			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.26000		98.59647		6.36500	98.55633			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.06411		8.24000	39.52810			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63000		111.63844		6.73000	111.49560		135,189,060,747,000.00	20,390,506,900	95,367,659,800.00	
R158	On 15/09/2015	Spot Bond	6.63000		111.63844		6.73000	111.49560			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.53000		92.42716		6.63000	92.30120			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.63000		117.67867		6.73000	117.43550			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.46000		86.80577		6.56000	86.60368			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		116.99301		8.42000	115.94451		5,851,470,898,540,000.00	04,996,493,800	04,005,208,300.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.35591		8.16000	36.81355			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		34.88453		8.08000	34.33829			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		284.01413		1.58000	283.87964		185,836,440,000.00	117,618,000	26,016,906,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.89000	101.42884	5.99500	101.36166				18,848,000,000,000.00	3,200,000,000	66,150,000,000.00
R202	On 07/12/2033	Spot Bond	1.79000	227.58008	1.79000	227.47100				13,049,502,571,000.00	7,290,224,900	53,873,936,500.00
R2023	On 28/02/2023	Spot Bond	8.13500	100.06008	8.24500	99.37548				2,519,282,580,170,500.00	09,684,398,300	83,774,178,300.00
R203	On 15/09/2017	Spot Bond	7.26000	105.04813	7.35000	104.76863				3,311,458,101,204,000.00	56,123,705,400	63,802,546,500.00
R2030	On 31/01/2030	Spot Bond	8.83500	96.17000	8.94000	95.31685				2,217,446,438,928,000.00	50,984,316,800	34,300,000,000.00
R2032	On 31/03/2032	Spot Bond	8.96500	95.59697	9.06000	94.78183				0.00	0	1,300,000,000.00
R2037	On 31/01/2037	Spot Bond	9.04000	98.20212	9.14000	97.26835				824,236,464,000,000.00	91,176,600,000	25,300,717,700.00
R204	On 21/12/2018	Spot Bond	7.52000	101.86577	7.61500	101.48538				1,670,685,712,064,000.00	22,165,653,200	62,474,251,900.00
R2048	On 28/02/2048	Spot Bond	9.15000	98.57840	9.24500	97.61187				2,432,062,680,000,000.00	65,799,200,000	20,034,047,600.00
R207	On 15/01/2020	Spot Bond	7.77500	100.86405	7.88000	100.38389				1,842,294,428,522,500.00	36,951,051,900	41,481,072,800.00
R208	On 31/03/2021	Spot Bond	7.94500	95.38752	8.05500	94.82318				3,863,098,326,440,500.00	86,230,122,900	41,289,971,500.00
R209	On 31/03/2036	Spot Bond	8.97000	75.60123	9.06500	74.87075				1,320,105,913,854,000.00	47,168,998,200	62,905,292,600.00
R210	On 31/03/2028	Spot Bond	1.74000	170.86292	1.74000	170.78126				14,087,214,000.00	8,096,100	28,682,788,000.00
R211	On 31/01/2017	Spot Bond	0.68000	131.39170	0.68000	131.33266				8,285,437,968,000.00	12,184,467,600	73,312,601,300.00
R212	On 31/01/2022	Spot Bond	1.60000	135.58952	1.60000	135.52517				50,452,134,240,000.00	31,532,583,900	67,840,462,600.00
R213	On 28/02/2031	Spot Bond	8.84000	86.28981	8.95000	85.43625				1,415,557,390,260,000.00	60,130,926,500	47,794,000,000.00
R214	On 28/02/2041	Spot Bond	9.06500	76.39280	9.16000	75.63507				2,092,054,061,919,500.00	30,783,680,300	40,783,506,500.00
R226C	On 15/09/2014	Spot Bond	5.86000	98.68498	5.96500	98.64582				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.69000	95.33771	6.79000	95.25354				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.53000	92.42716	6.63000	92.30120				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.45000	89.62458	6.55000	89.45925				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.46000	86.80577	6.56000	86.60368				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.05000	94.29515	6.05000	94.29515				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.89500	97.17500	6.00000	97.11063				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.60000		93.76279		6.70000	93.65596			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.47000		90.93808		6.57000	90.79076			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.45000		88.12242		6.55000	87.93710			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.51000		85.24572		6.61000	85.02519			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.23500		80.84522		7.32500	80.61960			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.28500		77.89141		7.37500	77.64027			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.52500		74.46283		7.62000	74.17609			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.50500		71.82492		7.60000	71.51561			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.48500		69.29382		7.58000	68.96384			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.47500		66.82942		7.57000	66.48074			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.73500		63.46204		7.84000	63.06565			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.71500		61.17546		7.82000	60.76263			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.86500		58.31166		7.97500	57.86949			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.83500		56.22678		7.94500	55.77089			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.80500		54.23212		7.91500	53.76393			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.77500		52.32335		7.88500	51.84416			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.73500		50.54008		7.84500	50.05069			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.69500		48.83643		7.80500	48.33790			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.24000		44.62767		8.36000	44.10698			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.20000		43.03490		8.32000	42.50823			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.16000		41.51495		8.28000	40.98321			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.12000		40.06411		8.24000	39.52810			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.08000		38.67887		8.20000	38.13934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	8.04000	37.35591		8.16000	36.81355			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.00000	36.09212		8.12000	35.54754			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.96000	34.88453		8.08000	34.33829			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.81454		0.00000	101.78670			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.67770		0.00000	100.65411			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.82193		0.00000	101.79454			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.65636		0.00000	101.62981			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.23209		100.00000	17.19035			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.38457		100.00000	6.36893			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.31400		100.00000	17.27205			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.66316		0.00000	101.64386			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.26422		0.00000	100.24368			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.74950		0.00000	100.73224			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	102.31756		0.00000	102.22842			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00002		0.00000	99.98365			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.67431		0.00000	100.59208			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.26874		0.00000	101.24630			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.69900		0.00000	100.67881			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.41247		0.00000	101.39157			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.02507		0.00000	101.00424			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.30106		0.00000	100.28078			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.47212		0.00000	101.38213			0.00	0	30,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.25782		0.00000	101.23766			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.53915		0.00000	100.51896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	100.31170		0.00000	100.29075			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	101.18300		0.00000	101.15443			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	99.81459		0.00000	102.44967			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	101.78762		0.00000	101.62189			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	101.60354		0.00000	101.45507			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	101.60354		0.00000	101.45507			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.91516		0.00000	99.88686			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	99.90506		0.00000	99.87343			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.39383		0.00000	100.36545			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.06910		12.35000	107.03366			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.35417		0.00000	100.33037			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.94205		100.00000	13.90826			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.85579		0.00000	100.74526			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	101.54660		0.00000	101.43524			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	101.38652		0.00000	101.36429			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.24883		0.00000	100.22587			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.11261		0.00000	101.09082			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		100.00000	48.71393		100.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.39101		100.00000	2.38528			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	23.96433		100.00000	23.90627			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.76779		100.00000	11.72483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.92306		100.00000	23.86512			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.68096		0.00000	101.47072			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.36324		0.00000	102.31958			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.24500		105.32793		9.35500	104.74308			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.38500		101.12879		9.49500	100.42287			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99000		102.31237		10.10000	101.44606			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.21527		0.00000	97.16734			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88000		107.25123		7.98000	107.00377			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.63834		0.00000	100.61611			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.31000		101.60476		9.40000	101.31837			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.32209		0.00000	101.30053			0.00	0	1,050,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.15201		0.00000	100.13015			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.20282		0.00000	101.18066			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.35867		0.00000	101.33614			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.33404		0.00000	101.31192			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.63000		102.53585		7.73000	102.42660			0.00	0	2,520,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.02000		99.74316		9.11500	99.42322			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.09000		109.86574		8.19000	109.72193			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95000		110.03390		8.05000	109.89017			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88000		110.11812		7.98000	109.97444			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.66000		101.10989		8.75000	100.83968			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.02500		109.94377		8.12500	109.79999			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99000		109.98582		8.09000	109.84206			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.13772		0.00000	100.11789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond		0.00000	100.02304		0.00000	99.99988			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	99.82235		0.00000	99.80198			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.31000	103.89903		8.40000	103.62201			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.46425		0.00000	101.44517			0.00	0	2,500,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.01834		0.00000	99.99975			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	104.06385		0.00000	104.03586			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.09500	105.55445		9.20500	104.95060			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.95000	101.76002		10.07000	100.90769			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.87964		0.00000	100.85741			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.07882		0.00000	101.06126			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.83366		0.00000	100.81369			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.61885		0.00000	103.59515			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.61000	101.75863		8.70500	101.35920			0.00	0	1,150,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	11.38430		100.00000	11.35883			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.67500	106.25855		9.78500	105.54026			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.32030		0.00000	101.30190			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.18500	98.33960		9.29500	97.89060			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.00000	94.88029		9.12000	94.03035			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.22601		0.00000	100.20696			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.95000	99.12608		10.07000	98.24859			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.64500	95.45917		9.75500	94.88443			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.68000	112.21946		7.78000	112.00247			115,200,000,000.00	15,000,000	305,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	272.65384		2.11000	271.98881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.32500	129.28923		1.32500	128.98732			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.13000		0.00000	104.13000			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	100.37694		0.00000	100.28244			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	13.71798		100.00000	13.68475			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000	127.29109		1.95000	126.98297			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.44343		6.50000	101.42571			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.13363		0.00000	100.11122			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.88395		0.00000	99.86419			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.40421		0.00000	101.38315			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.29000	98.49094		9.38000	98.23663			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.15320		0.00000	101.13092			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.51603		0.00000	101.49484			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.01991		0.00000	99.91897			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.01685		0.00000	100.00002			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.97755		0.00000	100.88894			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.64641		100.00000	14.61093			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.24374		0.00000	100.22320			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	59.22702		100.00000	59.04211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.14123	0.00000	100.12073				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93000		106.72717	8.03000	106.50626				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.12000		101.65757	9.21500	101.31381				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.61000		101.24729	8.70000	100.97676				0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.67962	0.00000	100.66052				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.67430	0.00000	100.65425				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.99169	0.00000	100.97278				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.67896	0.00000	100.65878				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.14279	0.00000	101.12171				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.36000		102.20322	8.45000	102.01429				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.43763	0.00000	101.41826				0.00	3,500,000,000	1,750,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.80050	0.00000	101.77988				0.00	1,000,000,000	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.37857	0.00000	101.35663				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.49500	95.19950	95.19950	9.60500	94.71278				0.00	0	1,300,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.47245	0.00000	100.45078				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.95896	0.00000	99.93838				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.26327	0.00000	101.24197				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.55300	87.80923	87.80923	9.66300	87.29640				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.61500	87.53245	87.53245	9.72500	87.02149				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.13500	100.82726	100.82726	7.24000	100.75756				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.03500	95.52905	95.52905	9.14000	95.07730				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.12564	0.00000	100.02578				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.44000		101.71624	8.53000	101.44460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.35000	109.18465		2.35000	108.91441			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.47000	98.33810		8.56500	97.88118			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.96272		0.00000	100.94531			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.75999		0.00000	100.62814			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000	105.65677		9.84000	104.63329			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.41904		0.00000	100.39979			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.06335		0.00000	100.04359			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.11932		0.00000	100.02046			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.07000	77.61822		10.18000	76.80399			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.29893		0.00000	101.27810			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	99.51983		0.00000	99.49889			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.76069		0.00000	100.66253			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.55718		0.00000	99.47517			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	99.21269		0.00000	99.13067			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	99.09913		0.00000	99.01724			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	99.08260		0.00000	99.00068			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93468			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	99.03361		0.00000	98.95171			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93474			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.95126		0.00000	99.87003			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.96583		0.00000	98.88375			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.90189		0.00000	99.82012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond	0.00000	98.91648	0.00000	98.83439				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.52540	0.00000	99.51901				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	99.78768	0.00000	99.70602				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	99.75463	0.00000	99.67285				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	98.73571	0.00000	98.65361				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	98.72134	0.00000	98.63937				0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	99.72230	0.00000	99.64063				0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	99.67290	0.00000	99.59112				0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	99.60846	0.00000	99.52688				0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	99.60872	0.00000	99.52720				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	98.62143	0.00000	98.53938				0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	99.52657	0.00000	99.44495				0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.09000	109.32667	7.19000	109.18063				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.90000	102.76820	9.02000	101.90124				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	99.64216	100.00000	99.38469				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.48235	100.00000	93.24627				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.79858	100.00000	27.73123				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.14858	0.00000	101.12807				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.96408	0.00000	100.94558				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.61069	0.00000	100.52542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000	100.42136	0.00000	100.40199				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.58882	0.00000	100.50428				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.06585	0.00000	100.04949				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.06962	0.00000	100.05232				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.87829	0.00000	97.79061				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.37120	0.00000	97.28357				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.01929	0.00000	101.00085				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88000	105.07485	7.98000	104.86074				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.22240	0.00000	101.12382				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.25660	0.00000	101.15524				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.38719	7.83000	103.36526				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.20359	0.00000	101.10653				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.24634	0.00000	101.14582				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.02329	0.00000	102.91361				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.20359	0.00000	101.10653				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.24634	0.00000	101.14582				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.09803	7.16000	103.07799				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.33008	0.00000	101.22276				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.32325	0.00000	101.21648				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.48718	0.00000	101.36705				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.46499	0.00000	101.34668				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.13404	0.00000	101.96087				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.05760	0.00000	101.89073				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.20188	0.00000	101.10496				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.25660		0.00000	101.15524			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.67749		8.73000	103.75094			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.19675		0.00000	101.10025			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.24634		0.00000	101.14582			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.99000	100.80609		9.08500	100.56742			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	101.33089		0.00000	101.23508			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.39834		0.00000	101.29766			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.33351		0.00000	101.22590			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.31471		0.00000	101.20863			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.46769		0.00000	101.36200			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.48377		0.00000	101.36393			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.47694		0.00000	101.35765			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.59089		0.00000	101.47627			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.01512		0.00000	101.85175			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.02192		0.00000	101.85799			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.23410		0.00000	102.07259			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.26028		0.00000	101.23798			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.81062		101.06155	6.79378			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.19675		0.00000	101.10025			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.48689		0.00000	101.39631			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.35059		0.00000	101.24159			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.41890		0.00000	101.30434			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	102.14082		0.00000	101.96709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.60952	0.00000	101.58842				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.23451	0.00000	101.21262				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.25169	0.00000	101.22952				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.23451	0.00000	101.21262				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.25169	0.00000	101.22952				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.26028	0.00000	101.23798				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.22420	0.00000	101.20248				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.25169	0.00000	101.22952				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.34616	0.00000	101.32248				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.34616	0.00000	101.32248				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.34616	0.00000	101.32248				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.48350	0.00000	101.45762				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.51783	0.00000	101.49139				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.47492	0.00000	101.44917				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.16060	0.00000	102.12380				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.20340	0.00000	102.16590				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.18628	0.00000	102.14906				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13000	104.82233	8.23000	104.71677				0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.92500	85.50057	10.03000	85.08808				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.10000	104.36400	8.19000	104.07402				0.00	0	18,670,000,000.00
TN20	On 17/09/2020	Spot Bond	9.19500	108.88229	9.30500	108.32409				0.00	0	18,193,846,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81480	100.00000	0.81223				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.41500	109.91042	9.52500	109.17275				0.00	0	10,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.52000	103.12108	9.64000	102.28565				0.00	0	18,602,850,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.55000	96.11934		9.67000	95.23511			0.00	0	2,525,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.90174		0.00000	100.88322			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.69992		0.00000	101.67954			0.00	0	1,900,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.81226		0.00000	100.79329			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.79309		0.00000	100.77304			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.81375		0.00000	100.79318			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.81584		0.00000	100.79522			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.91757		0.00000	100.89438			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.12837		0.00000	101.09986			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.62398		0.00000	101.60570			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.48735		0.00000	101.46772			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.51933		0.00000	101.49929			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.23540		0.00000	101.14428			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.32090		0.00000	101.22344			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417		10.00000	99.80655			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829		9.75000	99.81136			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84119		100.00000	9.81497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.36120		0.00000	100.26589			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.38386		0.00000	100.28256			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.39643		0.00000	100.29181			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.39895		0.00000	100.29366			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.46909		0.00000	100.34522			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.62285		0.00000	100.45819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond	0.00000	98.41682		0.00000	98.33766			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.72840		0.00000	97.64841			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.53479		0.00000	97.45578			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.53475		0.00000	99.45720			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.49806		0.00000	96.41547			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.24579		0.00000	99.16008			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.66834		0.00000	95.57251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	99.01820		0.00000	98.93356			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	95.13580		0.00000	95.06188			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.26473		0.00000	95.17151			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.52940		0.00000	98.44389			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	95.08869		0.00000	94.99706			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.86040		0.00000	94.76928			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	98.06057		0.00000	97.97550			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.63494		0.00000	94.54432			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.94079		0.00000	93.85116			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	93.65866		0.00000	93.56859			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.80603		100.00000	12.77501			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.67889		0.00000	100.59353			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	101.23327		0.00000	101.14994			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	101.17101		0.00000	101.08855			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	101.16660		0.00000	101.08327			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	101.14035		0.00000	101.05650			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	101.02682		0.00000	100.94401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC053	On 19/08/2014	Spot Bond	0.00000	100.66521	0.00000	100.58205				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.48227	0.00000	100.39912				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	101.31236	0.00000	101.21862				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.54266	0.00000	100.44910				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	101.17811	0.00000	101.09396				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.48466	0.00000	100.40110				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.34500	109.91527	9.45500	109.32849				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.38676	0.00000	101.36453				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.87086	0.00000	101.84624				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.60000	104.41438	9.69000	104.14159				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.94742	0.00000	99.85992				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.90094	0.00000	99.88400				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.91261	0.00000	100.89286				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.94309	0.00000	100.92268				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.94443	0.00000	100.92400				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.89038	0.00000	99.87169				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.88722	0.00000	99.86800				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99000	110.63572	7.09000	110.42570				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	243.22600	1.16000	243.11351				0.00	0	200,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.95000	102.46019	7.05000	102.35134				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.76000	103.84128	7.85000	103.58358				0.00	0	5,670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	8.07500	104.34860		8.17000	103.93820			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.40000	103.40552		8.50500	102.89286			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.48500	103.30490		8.59500	102.70648			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58000	93.63052		6.68000	93.52146			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.92500	99.90270		6.03000	99.88449			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51000	91.89330		6.61000	91.75965			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.90500	97.49219		6.01000	97.43310			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58000	93.61377		6.68000	93.50448			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.46500	67.97906		7.56000	67.63842			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.96232		100.00000	39.88650			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.15256		100.00000	21.11243			0.00	0	0.00
Total for j-Bonds :										32,388,509,431,594,000.00	16,173,883,500	185 038 557 400.00
Grand Total:										32,388,511,365,849,600.00	16,173,998,544	185 042 402 848.00