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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 28/07/2014	Any day expiry		10.49700	10.49700	10.49700	10.49700		9.01	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.06	0.00	0	4,700.00
\$ / R	10.65	Put	Any day expiry	156.93950	0.15694	158.96990	0.15897	156.940	11.35	0.00	0	3,000.00	
\$ / R	10.82	Call	Any day expiry	0.38290	0.00038	1.05380	0.00105	0.383	14.01	0.00	0	4,700.00	
\$ / R		On 29/07/2014	Any day expiry		10.49700	10.49700	10.49340	10.49340		9.26	0.00	0	5,742.00
\$ / R	10.80	Put	Any day expiry	304.70040	0.30470	309.08360	0.30908	304.700	14.22	0.00	0	500.00	
\$ / R	12.62	Call	Any day expiry	0.00570	0.00001	0.01480	0.00001	0.006	44.99	0.00	0	500.00	
\$ / R		On 30/07/2014	Any day expiry		10.49700	10.49700	10.49520	10.49520		9.41	0.00	0	0.00
\$ / R	10.71	Call	Any day expiry	6.25190	0.00625	6.70450	0.00670	6.252	12.61	0.00	0	14,000.00	
\$ / R		On 07/08/2014	Any day expiry		10.51090	10.51090	10.50930	10.50930		9.23	0.00	0	0.00
\$ / R	10.49	Call	Any day expiry	84.49340	0.08449	86.55620	0.08656	84.493	9.31	0.00	0	5,000.00	
\$ / R	10.81	Put	Any day expiry	310.15230	0.31015	312.88920	0.31289	310.152	11.60	0.00	0	2,000.00	
\$ / R	10.90	Call	Any day expiry	6.23650	0.00624	7.00730	0.00701	6.236	12.29	0.00	0	2,000.00	
\$ / R	10.90	Put	Any day expiry	395.33650	0.39534	397.70730	0.39771	395.337	12.29	0.00	0	2,000.00	
\$ / R		On 08/08/2014	Any day expiry		10.51270	10.51270	10.51110	10.51110		9.26	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	19.37320	0.01937	21.07540	0.02108	19.373	11.01	0.00	0	250.00	
\$ / R		On 22/08/2014	Any day expiry		10.53670	10.53670	10.53540	10.53540		9.04	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	36.96860	0.03697	42.12820	0.04213	36.969	9.63	0.00	0	19,547.00	

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 22/08/2014	Any day expiry	12.07	Call	0.35660	0.00036	0.39930	0.00040	0.357	17.26	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.54530	10.54530	10.54400	10.54400		9.10	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	297.39330	0.29739	303.65580	0.30366	297.393	10.39	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.14250	0.00014	0.17920	0.00018	0.143	20.50	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.54700	10.54700	10.54580	10.54580		9.14	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00100	0.00000	0.00120	0.00000	0.001	18.33	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	24.26810	0.02427	27.82150	0.02782	24.268	11.23	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.56630	10.56630	10.56510	10.56510		9.29	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	80.51440	0.08051	85.35860	0.08536	80.514	10.17	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.57860	10.57860	10.57730	10.57730		9.55	188,870,324.40	17,854	652,033.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.09140	0.00009	0.12310	0.00012	0.091	15.10	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.12830	0.00013	0.16970	0.00017	0.128	14.80	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.13970	0.00014	0.18390	0.00018	0.140	14.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.21380	0.00021	0.27500	0.00028	0.214	14.35	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	4.24960	0.00425	4.83960	0.00484	4.250	10.78	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	8.59300	0.00859	9.66290	0.00966	8.593	9.36	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	14.47020	0.01447	16.07250	0.01607	14.470	9.08	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	25.55230	0.02555	27.96110	0.02796	25.552	9.17	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	27.10490	0.02710	29.61280	0.02961	27.105	9.18	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	28.72880	0.02873	31.33730	0.03134	28.729	9.19	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	32.19910	0.03220	35.01070	0.03501	32.199	9.20	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	35.97690	0.03598	38.99680	0.03900	35.977	9.22	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	46.85770	0.04686	50.40870	0.05041	46.858	9.27	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	68.95020	0.06895	73.34300	0.07334	68.950	9.35	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	254.04120	0.25404	257.33520	0.25734	254.041	9.36	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	75.44120	0.07544	80.03520	0.08004	75.441	9.36	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	105.50440	0.10550	110.82720	0.11083	105.504	9.44	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	192.67030	0.19267	196.84930	0.19685	192.670	9.46	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	114.07030	0.11407	119.54930	0.11955	114.070	9.46	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	187.11190	0.18711	191.36610	0.19137	187.112	9.47	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	123.05980	0.12306	128.68620	0.12869	123.060	9.48	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	137.34330	0.13734	143.16400	0.14316	137.343	9.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	155.99660	0.15600	160.63050	0.16063	155.997	9.53	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	147.39660	0.14740	153.33050	0.15333	147.397	9.53	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	157.87020	0.15787	163.90160	0.16390	157.870	9.54	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	141.86280	0.14186	146.63910	0.14664	141.863	9.55	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	163.26280	0.16326	169.33910	0.16934	163.263	9.55	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	194.61210	0.19461	200.66440	0.20066	194.612	9.78	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	116.42070	0.11642	121.14190	0.12114	116.421	9.87	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	235.30110	0.23530	241.22750	0.24123	235.301	10.05	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	92.69840	0.09270	97.19670	0.09720	92.698	10.24	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	317.31710	0.31732	322.82960	0.32283	317.317	10.56	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	325.18530	0.32519	330.65230	0.33065	325.185	10.60	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	71.71470	0.07171	75.83530	0.07584	71.715	10.65	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	60.49070	0.06049	64.31630	0.06432	60.491	10.92	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	55.58130	0.05558	59.25650	0.05926	55.581	11.06	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	45.69770	0.04570	49.01570	0.04902	45.698	11.38	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	467.09770	0.46710	471.71570	0.47172	467.098	11.38	0.00	0	402.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	34.72620		0.03473		37.55050	0.03755	34.726	11.83	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	33.79890		0.03380		36.57520	0.03658	33.799	11.88	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	23.22190		0.02322		25.46700	0.02547	23.222	12.50	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	17.91240		0.01791		19.84390	0.01984	17.912	12.94	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	15.78460		0.01578		17.57270	0.01757	15.785	13.16	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	13.27490		0.01327		14.87950	0.01488	13.275	13.47	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	12.64460		0.01264		14.20000	0.01420	12.645	13.56	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	12.34280		0.01234		13.87440	0.01387	12.343	13.60	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	933.74280		0.93374		936.57440	0.93657	933.743	13.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	12.04940		0.01205		13.55710	0.01356	12.049	13.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	4.72380		0.00472		5.44380	0.00544	4.724	14.73	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.00240		0.00300		3.48150	0.00348	3.002	15.08	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,424.40240		1.42440		1,426.18150	1.42618	1,424.402	15.08	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.34950		0.00135		1.57500	0.00158	1.349	15.71	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.07020		0.00107		1.25010	0.00125	1.070	15.90	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.95400		0.00095		1.11460	0.00111	0.954	15.99	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.82710		0.00083		0.96650	0.00097	0.827	16.11	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.42490		0.00042		0.48870	0.00049	0.425	17.13	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.59090		10.59090		10.58960	10.58960		9.61	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	119.63980		0.11964		124.96970	0.12497	119.640	9.52	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	137.73230		0.13773		143.25210	0.14325	137.732	9.55	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.59790		10.59790		10.59660	10.59660		9.67	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	304.74660		0.30475		310.12920	0.31013	304.747	10.52	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.80640		0.00081		0.87500	0.00088	0.806	18.53	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.60320		10.60320		10.60190	10.60190		9.66	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.10480		0.00010		0.12780	0.00013	0.105	17.67	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	73.59950		0.07360		77.26640	0.07727	73.599	11.17	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.61970		10.61970		10.61830	10.61830		9.77	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	145.27760		0.14528		150.03800	0.15004	145.278	10.34	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.65830		10.65830		10.65680	10.65680		10.05	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.40820		0.00041		0.46910	0.00047	0.408	16.71	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	310.99850		0.31100		318.56580	0.31857	310.998	10.63	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	76.64610		0.07665		80.84430	0.08084	76.646	12.40	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	2.74280		0.00274		3.04000	0.00304	2.743	17.96	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.66950		10.66950		10.66800	10.66800		10.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	48.67750		0.04868		51.84540	0.05185	48.678	9.71	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	33.11600		0.03312		35.66590	0.03567	33.116	14.94	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.67140		10.67140		10.71020	10.71020		10.29	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	200.57310		0.20057		0.00000	0.00000	200.573	10.48	2,180,700.00	10,000	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	93.66720		0.09367		0.00000	0.00000	93.667	12.21	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.70870		10.70870		10.70740	10.70740		10.41	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	316.18830		0.31619		324.99290	0.32499	316.188	10.77	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.88700		0.00289		9.41340	0.00941	2.887	16.95	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.71420		10.71420		10.71310	10.71310		10.44	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.09070		0.00109		1.23250	0.00123	1.091	16.33	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	119.22900		0.11923		125.03680	0.12504	119.229	12.35	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.73660		10.73660		10.73560	10.73560		10.48	0.00	0	1,000.00
\$ / R	On 11/12/2014	Any day expiry			10.73850		10.73850		10.73750	10.73750		10.48	0.00	0	4,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future		10.74030	10.74030		10.73930	10.73930		10.64	4,790,173.80	446	172,174.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	5.86490	0.00586	6.62950	0.00663	5.865	13.11	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	11.11780	0.01112	12.53190	0.01253	11.118	11.74	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	23.23180	0.02323	25.89840	0.02590	23.232	10.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	30.92920	0.03093	34.22630	0.03423	30.929	10.44	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	43.06860	0.04307	47.23520	0.04724	43.069	10.26	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	696.46100	0.69646	700.43170	0.70043	696.461	10.11	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	56.16100	0.05616	61.13170	0.06113	56.161	10.11	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	538.79570	0.53880	544.55670	0.54456	538.796	10.08	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	110.43270	0.11043	117.54920	0.11755	110.433	10.13	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	113.55910	0.11356	120.76270	0.12076	113.559	10.14	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	116.74550	0.11675	124.03530	0.12404	116.745	10.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	123.29070	0.12329	130.74720	0.13075	123.291	10.18	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	130.07010	0.13007	137.69110	0.13769	130.070	10.20	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	144.33760	0.14434	152.27030	0.15227	144.338	10.25	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	148.05180	0.14805	156.05970	0.15606	148.052	10.26	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	167.52630	0.16753	175.88450	0.17588	167.526	10.33	5,679,141.57	33,900	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	175.73520	0.17574	184.22500	0.18422	175.735	10.35	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	188.49710	0.18850	197.17270	0.19717	188.497	10.39	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	210.96810	0.21097	219.91540	0.21992	210.968	10.45	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	225.16370	0.22516	234.25700	0.23426	225.164	10.49	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	260.35320	0.26035	269.72110	0.26972	260.353	10.57	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	286.60370	0.28660	295.06260	0.29506	286.604	10.61	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	282.03640	0.28204	290.52300	0.29052	282.036	10.62	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	331.16350	0.33116	340.54510	0.34055	331.163	10.87	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	241.09280	0.24109	249.39560	0.24940	241.093	10.98	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	237.73680	0.23774	246.01330	0.24601	237.737	11.01	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	405.31320	0.40531	414.35140	0.41435	405.313	11.25	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	195.71860	0.19572	203.47330	0.20347	195.719	11.48	2,446,482.50	12,500	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	455.41860	0.45542	464.17330	0.46417	455.419	11.48	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	530.45910	0.53046	538.75350	0.53875	530.459	11.82	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	609.07370	0.60907	616.86510	0.61687	609.074	12.16	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	124.64010	0.12464	130.71440	0.13071	124.640	12.64	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	102.59300	0.10259	107.90040	0.10790	102.593	13.21	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	90.27690	0.09028	95.08820	0.09509	90.277	13.60	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	88.24970	0.08825	92.97430	0.09297	88.250	13.67	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	87.25860	0.08726	91.94030	0.09194	87.259	13.71	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	59.14060	0.05914	62.56620	0.06257	59.141	14.95	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	58.52510	0.05853	61.92560	0.06193	58.525	14.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	53.35810	0.05336	56.52770	0.05653	53.358	15.27	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	44.33170	0.04433	47.06810	0.04707	44.332	15.90	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	43.91720	0.04392	46.63280	0.04663	43.917	15.93	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	25.30330	0.02530	27.13930	0.02714	25.303	18.29	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	24.56490	0.02456	26.44890	0.02645	24.565	18.53	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	22.62910	0.02263	24.64320	0.02464	22.629	19.24	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	22.43710	0.02244	24.46410	0.02446	22.437	19.32	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.57040	0.00557	6.60710	0.00661	5.570	22.26	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry		10.74590	10.74590		10.74500	10.74500		10.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	318.17740	0.31818	327.66940	0.32767	318.177	10.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	20.60110	0.02060	22.81240	0.02281	20.601	21.59	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.76080	10.76080	10.76000	10.76000		10.63	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.82380	0.00182	2.05270	0.00205	1.824	16.01	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	165.47750	0.16548	172.84550	0.17285	165.478	12.11	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.82800	10.82800	10.82750	10.82750		10.79	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.21220	0.00321	3.58960	0.00359	3.212	15.70	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	319.26460	0.31926	330.67010	0.33067	319.265	10.79	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	221.20150	0.22120	230.44880	0.23045	221.202	12.04	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	39.00220	0.03900	40.74540	0.04075	39.002	22.94	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.88140	10.88140	10.88090	10.88090		11.22	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	327.21750	0.32722	338.77270	0.33877	327.218	11.04	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	44.16440	0.04416	46.10580	0.04611	44.164	22.59	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.88330	10.88330	10.88280	10.88280		11.22	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.71660	0.00472	4.97250	0.00497	4.717	15.60	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	284.33310	0.28433	294.68650	0.29469	284.333	11.95	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.91760	10.91760	10.91700	10.91700		11.28	109,372,516.80	10,018	22,167.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	87.79210	0.08779	94.65670	0.09466	87.792	10.65	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	131.60320	0.13160	140.70580	0.14071	131.603	10.41	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	195.84580	0.19585	206.46220	0.20646	195.846	10.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	303.74180	0.30374	315.55480	0.31555	303.742	11.03	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	324.25410	0.32425	336.19440	0.33619	324.254	11.10	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	384.22410	0.38422	396.40330	0.39640	384.224	11.28	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	152.65320	0.15265	159.33950	0.15934	152.653	14.39	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	98.95510	0.09896	103.49990	0.10350	98.955	16.05	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	76.16050	0.07616	79.57430	0.07957	76.161	17.24	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	69.61490	0.06961	72.18180	0.07218	69.615	22.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.93860	10.93860	10.93800	10.93800		11.32	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	331.02270	0.33102	343.73580	0.34374	331.023	11.16	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	44.17870	0.04418	49.19990	0.04920	44.179	22.19	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.99970	10.99970	10.99890	10.99890		11.61	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	333.11280	0.33311	346.18060	0.34618	333.113	11.24	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	50.25000	0.05025	52.68760	0.05269	50.250	22.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.05670	11.05670	11.05570	11.05570		11.83	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	336.06590	0.33607	347.21810	0.34722	336.066	11.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	52.53620	0.05254	54.63920	0.05464	52.536	22.08	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.08820	11.08820	11.08710	11.08710		11.97	0.00	0	13,746.00
\$ / R	On 26/06/2015	Any day expiry			11.11580	11.11580	11.11460	11.11460		12.00	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	337.24370	0.33724	346.55550	0.34656	337.244	11.42	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.60240	0.05460	56.44460	0.05644	54.602	22.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.18070	11.18070	11.17950	11.17950		12.27	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	336.02240	0.33602	344.37640	0.34438	336.022	11.43	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	59.87170	0.05987	61.43250	0.06143	59.872	22.04	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.24500	11.24500	11.24380	11.24380		12.50	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	338.14880	0.33815	346.70660	0.34671	338.149	11.58	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	60.94750	0.06095	62.52090	0.06252	60.948	21.97	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.28500	11.28500	11.28370	11.28370		12.66	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	247.40700	0.24741	254.85630	0.25486	247.407	11.48	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	241.11340	0.24111	246.26420	0.24626	241.113	16.43	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.31600	11.31600	11.31480	11.31480		12.70	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	339.16780	0.33917	347.93750	0.34794	339.168	11.70	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	62.28640	0.06229	63.92820	0.06393	62.286	21.69	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.38260	11.38260	11.38130	11.38130		12.97	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	341.55080	0.34155	350.57620	0.35058	341.551	11.84	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	66.97590	0.06698	68.75910	0.06876	66.976	21.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.44470	11.44470	11.44340	11.44340		13.11	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	344.05260	0.34405	353.12490	0.35312	344.053	11.97	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	63.22940	0.06323	64.94410	0.06494	63.229	21.42	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.48690	11.48690	11.48550	11.48550		13.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	918.83200	0.91883	927.46800	0.92747	918.832	12.24	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.50240	11.50240	11.50100	11.50100		13.23	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	345.29930	0.34530	354.43820	0.35444	345.299	12.06	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	58.63780	0.05864	60.23540	0.06024	58.638	21.26	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.57860	10.57860	10.57730	10.57730		9.55	1,163,646.00	110	996.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.74030	10.74030	10.73930	10.73930		10.64	0.00	0	87.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	29,123.04380	0.29123	29,965.98990	0.29966	29,123.044	10.60	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			10.91760	10.91760	10.91700	10.91700		11.28	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.95070	17.95070	17.94300	17.94300		9.44	6,731,512.50	375	45,296.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.68600	0.00969	10.20990	0.01021	9.686	12.03	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	38.11860	0.03812	39.70230	0.03970	38.119	9.66	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	60.03970	0.06004	62.42220	0.06242	60.040	9.62	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	117.50860	0.11751	121.59660	0.12160	117.509	9.55	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	132.76010	0.13276	137.22530	0.13723	132.760	9.53	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	33.94580	0.03395	34.62790	0.03463	33.946	11.42	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	18.61400	0.01861	19.08290	0.01908	18.614	12.80	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	17.68910	0.01769	18.14110	0.01814	17.689	12.93	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	13.55890	0.01356	13.92870	0.01393	13.559	13.63	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.20840	18.20840	18.20110	18.20110		10.39	0.00	0	10,690.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	653.93170	0.65393	661.84180	0.66184	653.932	10.91	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.33120	18.33120	18.32470	18.32470		10.59	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	487.96120	0.48796	493.38310	0.49338	487.961	10.53	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	654.23360	0.65423	660.26390	0.66026	654.234	10.91	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	740.39760	0.74040	746.64580	0.74665	740.398	11.12	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	73.09990	0.07310	73.37780	0.07338	73.100	14.05	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	42.43400	0.04243	42.51810	0.04252	42.434	14.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	41.74460	0.04174	41.82500	0.04183	41.745	14.52	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.48360	18.48360	18.47650	18.47650		11.43	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.74270	18.74270	18.73420	18.73420		11.90	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10391	0.10391	0.10393	0.10393		10.49	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10557	0.10557	0.10559	0.10559		12.19	2,111.32	20	13,521.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10742	0.10742	0.10745	0.10745		12.94	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.21290	14.21290	14.24900	14.24900		9.33	980,690.10	69	68,406.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	17.67210		0.01767		16.57100	0.01657	17.672	9.19	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	65.28640		0.06529		60.78220	0.06078	65.286	9.25	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	108.73040		0.10873		101.61220	0.10161	108.730	9.28	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	252.12710		0.25213		235.23390	0.23523	252.127	9.58	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	271.29460		0.27129		253.56740	0.25357	271.295	9.66	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	6.82960		0.00683		8.66700	0.00867	6.830	13.42	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	1.20960		0.00121		1.57040	0.00157	1.210	14.23	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.43470		14.43470		14.47140	14.47140		10.30	43,304.10	3	14,150.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	68.24290		0.06824		66.49680	0.06650	68.243	10.34	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	104.47220		0.10447		102.44900	0.10245	104.472	9.96	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	56.11010		0.05611		59.78160	0.05978	56.110	14.51	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.67920		14.67920		14.71680	14.71680		10.99	3,669,800.00	250	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.91880		14.91880		14.95600	14.95600		11.50	0.00	0	0.00
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			503.41400		503.41400		505.14500	505.14500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			511.01100		511.01100		512.77300	512.77300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			519.24000		519.24000		521.03600	521.03600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.79500		428.79500		428.70500	428.70500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.26600		435.26600		435.17800	435.17800			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			505.99500		505.99500		506.87500	506.87500			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.63100		513.63100		514.52900	514.52900			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			459.08500		459.08500		459.83300	459.83300			0.00	0	443.00
ALBI	On 06/11/2014	Index Future			466.01200		466.01200		466.77600	466.77600			0.00	0	198.00
ALBI	On 05/02/2015	Index Future			473.51700		473.51700		474.29800	474.29800			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92090		9.92090		9.93070	9.93070		9.03	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.01160		10.01160		10.02200	10.02200		9.54	0.00	0	10,443.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	53.84210		0.05384		56.34730	0.05635	53.842	9.80	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	144.44340		0.14444		145.30770	0.14531	144.443	9.61	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	220.48500		0.22049		229.64440	0.22964	220.485	9.65	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	58.07020		0.05807		63.23370	0.06323	58.070	11.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	52.76080		0.05276		57.80940	0.05781	52.761	11.38	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.11240		10.11240		10.12320	10.12320		10.14	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.21150		10.21150		10.22210	10.22210		10.79	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.79680		9.79680		9.83160	9.83160		8.62	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.92490		9.92490		9.96020	9.96020		9.54	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			17.63110		17.63110		21.40480	21.40480			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			574.72210		574.72210		577.13530	577.13530			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			654.74500		654.74500		656.25590	656.25590			0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		172.03300	172.03300		-161.51840	-161.51840			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		515.82340	515.82340		520.11630	520.11630			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		43.94000	43.94000		46.59530	46.59530			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future		14.74560	14.74560		16.77470	16.77470			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.69950	11.69950		11.72710	11.72710		9.91	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.88700	11.88700		11.91530	11.91530		10.90	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.09560	12.09560		12.12470	12.12470		11.59	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.70280	1.70280		1.70210	1.70210		8.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.72060	1.72060		1.71980	1.71980		9.99	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.47078	123.47078		123.46593	123.46593			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.86814	123.86814		123.86432	123.86432			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.51855	85.43010		9.47940	85.72577			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.61228	82.93390		9.57177	83.23488			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.70009	84.27017		9.65816	84.57687			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		457.74600	457.74600		458.41000	458.41000			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		464.65300	464.65300		465.33200	465.33200			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		472.13600	472.13600		472.83100	472.83100			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.25375	116.25375		116.24991	116.24991			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 06/11/2014	Bond Future	118.02251		118.02251		118.01969	118.01969			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	120.47449		120.47449		120.69178	120.69178			0.00	0	1,135.00
I2038	On 06/11/2014	Bond Future	122.30729		122.30729		122.52911	122.52911			1,956,916.64	16	916.00
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	121.45797		121.45797		121.45309	121.45309			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.96048		121.96048		121.95667	121.95667			0.00	0	5,348.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.68920		127.68920		127.68417	127.68417			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.63199		129.63199		129.62788	129.62788			0.00	0	2,112.00
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	216.31300		216.31300		216.26100	216.26100			0.00	0	706.00
IGOV	On 06/11/2014	Index Future	219.60400		219.60400		219.55300	219.55300			0.00	0	647.00
IGOV	On 05/02/2015	Index Future	223.16700		223.16700		223.11700	223.11700			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	586.09600		586.09600		585.95700	585.95700			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	595.04100		595.04100		594.90200	594.90200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.14724		143.14724		143.14553	143.14553			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 20/08/2014	Jibar Tradeable Future	5.99000	94.01000			5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000	93.97000			6.01000	93.99000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.10000	93.90000			6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.14000	93.86000			6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.24000	93.76000			6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.33000	93.67000			6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.48000	93.52000			6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.71000	93.29000			6.67000	93.33000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.89000	93.11000			6.84000	93.16000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.04000	92.96000			7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.18000	92.82000			7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.33000	92.67000			7.28000	92.72000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.02640	9.02640			9.05970	9.05970		6.51	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.09440	9.09440			9.12780	9.12780		8.02	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.34360	1.34360			1.34710	1.34710			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.34400	1.34400			1.34750	1.34750			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.65246	112.58764			6.66458	112.57439		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future	6.83098	107.47296			6.84569	107.46055		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	6.99669	109.20497			7.01614	109.19347		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.19055		119.21077		8.14612	119.59412		8.71	41,723,769.50	350	40,428.00
R186	On 07/08/2014	Bond Future	7.60	Call	2.12000		0.00212		5.49000	0.00549	2.120	8.47	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	215.43000		0.21543		327.46000	0.32746	215.430	8.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,061.60000		1.06160		1,334.75000	1.33475	1,061.600	8.71	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	152.74000		0.15274		118.26000	0.11826	152.740	8.81	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	10.79000		0.01079		8.33000	0.00833	10.790	8.95	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.65000		0.00065		0.53000	0.00053	0.650	9.08	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.01000		0.00001		0.01000	0.00001	0.010	9.22	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.26196		121.00970		8.21577	121.40005		9.10	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	314.94000		0.31494		281.15000	0.28115	314.940	9.52	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.32295		117.66234		8.27494	118.06009		9.59	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,305.61000		1.30561		1,216.92000	1.21692	1,305.610	9.96	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			285.83100		285.83100		285.82210	285.82210			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.17977		290.17977		290.17359	290.17359			0.00	0	905.00
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			5.86402		102.22359		5.86867	102.22192		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			229.11851		229.11851		228.77325	228.77325		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.60452		232.60452		232.25593	232.25593			0.00	0	44,466.00
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			7.95622		102.20592		7.93193	102.35352		7.15	0.00	0	11,760.00
R2023	On 06/11/2014	Bond Future			8.03390		99.82710		8.00842	99.97789		7.68	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.10119		101.43520		8.07441	101.58948		7.74	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			7.05875		106.61027		7.08517	106.53655		2.79	2,025,595.13	19	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	36.91000		0.03691		32.00000	0.03200	36.910	2.73	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.15511		104.05516		7.18377	103.98133		2.88	1,977,048.04	19	6,646.00
R203	On 06/11/2014	Bond Future	6.84	Call	302.10000		0.30210		282.78000	0.28278	302.100	2.82	0.00	0	45.00

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 06/11/2014	Bond Future	6.98	Call	429.64000	0.42964	404.36000	0.40436	429.640	2.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.23075	105.73163	7.26209	105.65768		2.75	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,508.09000	1.50809	1,459.20000	1.45920	1,508.090	2.82	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.63050	94.92752	8.59117	95.24794			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.70167	96.36001	8.66099	96.68624			0.00	0	2,317.00
R2030	On 05/02/2015	Bond Future			8.76498	93.90487	8.72289	94.23728			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.92030	96.22302	8.88597	96.54389			0.00	0	8,213.00
R2037	On 06/11/2014	Bond Future			8.99030	97.67515	8.95488	98.00166			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.05342	94.99069	9.01683	95.32357			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.34308	103.53456	7.35925	103.47430		4.07	2,898,967.68	28	14,562.00
R204	On 07/08/2014	Bond Future	7.78	Put	6.60000	0.00660	10.03000	0.01003	6.600	4.14	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.43096	105.09692	7.44800	105.03679		4.04	2,942,713.76	28	364.00
R204	On 06/11/2014	Bond Future	7.99	Put	255.36000	0.25536	270.50000	0.27050	255.360	4.15	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.50031	102.75424	7.51834	102.69416		4.11	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			9.00004	101.28093	8.96566	101.63573			10,128,093.00	100	10,044.00
R2048	On 06/11/2014	Bond Future			9.06910	98.38208	9.03362	98.74321			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future			9.13197	99.96700	9.09535	100.33496			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			7.57726	99.10929	7.57821	99.10516		5.17	2,081,295.09	21	34,011.00
R207	On 06/11/2014	Bond Future			7.65965	100.60492	7.66043	100.60167		5.16	2,112,703.32	21	532.00
R207	On 05/02/2015	Bond Future			7.72799	98.58377	7.72856	98.58150		5.34	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.76321	100.34638	7.76349	100.34531		5.29	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,811.10000	1.81110	1,813.84000	1.81384	1,811.100	5.29	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.74699	97.36210	7.73784	97.40743		6.06	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	4.27000	0.00427	5.05000	0.00505	4.270	6.25	0.00	0	630.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future			7.82754		95.43288		7.81774	95.47983		6.30	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	282.82000		0.28282		279.16000	0.27916	282.820	6.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.89479		96.97057		7.88428	97.01923		6.28	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.82483		77.60271		8.78541	77.90803		13.00	0.00	0	10,743.00
R209	On 06/11/2014	Bond Future			8.89111		75.62705		8.85049	75.93771		14.19	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,090.28000		1.09028		1,199.76000	1.19976	1,090.280	14.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,798.03000		1.79803		1,949.04000	1.94904	1,798.030	14.19	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,530.15000		2.53015		2,714.04000	2.71404	2,530.150	14.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,734.44000		2.73444		2,926.17000	2.92617	2,734.440	14.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,946.42000		2.94642		3,145.80000	3.14580	2,946.420	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,207.17000		1.20717		1,123.95000	1.12395	1,207.170	14.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	728.16000		0.72816		673.34000	0.67334	728.160	14.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	613.90000		0.61390		566.51000	0.56651	613.900	14.73	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	255.13000		0.25513		233.09000	0.23309	255.130	14.85	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	223.76000		0.22376		204.14000	0.20414	223.760	14.85	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	195.80000		0.19580		178.37000	0.17837	195.800	14.85	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.94976		76.84572		8.90792	77.16210		14.41	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			171.38481		171.38481		171.37872	171.37872			0.00	0	123.00
R210	On 06/11/2014	Bond Future			171.95265		171.95265		171.94815	171.94815			0.00	0	495.00
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			130.73996		130.73996		130.73887	130.73887			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.72912		132.72912		132.72926	132.72926			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.64303		135.64303		135.63908	135.63908			0.00	0	349.00
R212	On 06/11/2014	Bond Future			137.70683		137.70683		137.70404	137.70404			0.00	0	19,259.00
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			8.64525		88.78985		8.60585	89.09808		11.21	0.00	0	23,660.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future		8.71583	86.58805		8.67514	86.90172		12.35	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future		8.77918	87.98291		8.73713	88.30252		12.58	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future		8.92471	78.41377		8.89030	78.69119		13.50	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future		8.99143	76.30834		8.95597	76.59064		14.93	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,320.50000	3.32050	3,509.32000	3.50932	3,320.500	15.07	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	515.01000	0.51501	480.52000	0.48052	515.010	15.48	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.05188	77.53764		9.01533	77.82522		15.23	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,682.93000	20,682.93000		20,701.71000	20,701.71000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.01510	5.01510		5.01020	5.01020		6.47	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		5.00350	5.00350		4.99960	4.99960		7.95	0.00	0	0.00

**Total for Derivatives :** **393,777,505.25**      **86,147**      **3 671 959.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48692			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.19000	104.03258		7.19000	104.01261			0.00	0	195,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69348			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.53500	106.02613		8.53500	106.00206			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.25571			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.19500	104.17571		9.19500	104.15012			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.37626			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.48081			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.40000	97.71242		9.40000	97.68804			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.29000	103.24865		7.29000	103.22857			0.00	0	120,900,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87420			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.67000	106.31019		8.67000	106.28567			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	1.41000	138.51271		1.41000	138.48690			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29000	127.68677		2.29000	271.44112			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31825			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.48654			0.00	0	380,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81969			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.85391			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.87658			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.44444			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52753			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.35472			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.95000	106.39251		7.95000	106.36997			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40389			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.63000	103.43110		7.63000	103.40975			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.79070			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34848			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38649			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.29314			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.44044			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70806			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82713			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.62418			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89273			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	130.90989		2.99000	130.87999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.81098		4.16000	118.78006			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	105.05739		4.91000	105.02780			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.92000	105.54699		5.92000	105.51466			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.07000	108.29533		11.07000	108.26362			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47208			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75969			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.80045			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83879			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000	112.53912		4.66000	112.50833			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	60.93458		100.00000	60.78697			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000	171.52397		2.03000	171.48916			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.15907		2.76000	161.12320			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000	173.54241		2.06000	173.50706			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.83000	183.56978		1.83000	183.53352			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06625	76.21467		8.06625	76.19847			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.06625	76.21467		8.06625	76.19847			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73442			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.26840			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.17000		101.50375		7.17000	101.48436			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58612			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48000		111.39865		7.48000	111.37642			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24699			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.15751		2.64000	106.16184			0.00	0	30,000,000.00
ABN62	On 31/03/2028	Spot Bond	2.55000		101.43173		2.55000	157.11608			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.43000		116.17234		2.43000	209.11827			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53000		92.90743		9.53000	92.88392			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.61519			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.04000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.92000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.31634		9.63000	107.28876			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.54000	107.99094		9.54000	107.96344			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90000	91.57327		8.90000	91.55149			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.46000			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	9.63500	107.27904		9.63500	107.25146			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99384			0.00	200,000,000	50,000,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.95641			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.22000	108.72900		8.22000	108.70520			0.00	0	1,431,500,000.00
ABS11	On 09/04/2021	Spot Bond	8.90500	105.46649		8.90500	105.44138			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.14000	102.85032		7.14000	102.83071			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.83500	98.45373		8.83500	98.43048			0.00	0	592,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.76000	96.61682		9.76000	96.59180			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.84000	105.72304		7.84000	105.70095			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10000	217.38648		2.10000	275.37225			0.00	0	105,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.35000	125.95524		1.35000	128.74071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.07000	128.26032		2.07000	130.80989			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00488		100.00000	0.00486			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	60.62764		100.00000	60.48077			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.64000	106.90342		11.64000	106.87056			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.87510			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.87690		100.00000	3.86751			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92276			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.59874			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.10812		100.00000	23.05214			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82744			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.30986		11.00000	64.29148			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.10812		100.00000	23.05214			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87555			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96305			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83651			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86289			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87449			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97642			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97642			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.81541		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97629		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97655		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.50226		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.80056		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.68255		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.84709		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.87324		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.88374		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.86266		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.81542		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.35500	103.68870	9.35500	103.76056		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.02104		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.69917		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.27370		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.21027		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.27249		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.83642		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40960		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.40960		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28830		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.81004		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80371		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86548			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20550			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86476			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56945			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54423			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84132			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.62060			0.00	0	12,950,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.32499			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.83961			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82293			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73842			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72042			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75535			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82081			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78382			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74159			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75323			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.64350		10.23000	103.61540			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76469			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74688			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.11924			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.47500	102.30073		9.47500	102.27485			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL169	On 20/06/2017	Spot Bond	1.75000	114.75770		1.75000	114.77438			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06334			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75411			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79475			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82084			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.76864			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81563			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33956			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.77722			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.68667			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75923			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99775			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.81563			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79902			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84373			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.85744			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.34886			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.62058			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.86069			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.86069			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90421			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79997			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91257			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.14578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90421			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	93.40509			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.87864			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.86255			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	117.86520			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	118.71891			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74774			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74042			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.30258			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.76028			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.76342			0.00	0	800,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.79475			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74879			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.74774			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.82695			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70442			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.95716			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.06169			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93425			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.04349			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.33551			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.47595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.56951			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22455			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.24669			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.27615			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.21636			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00500	99.57097		8.00500	99.54962			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.27760			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.32222			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.45500	103.64788		8.45500	103.62456			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.23500	117.33177		9.23500	117.30283			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	87.17332		100.00000	86.97200			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29000	109.53976		7.29000	109.51845			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	82.54379		100.00000	82.36197			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27000	101.40784		9.27000	101.38288		88,992,000,000,000.00	9,600,000,000	4,800,000,000.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.30568		100.00000	14.27401			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99500	101.69696		9.99500	101.67001			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000	161.91309		2.80000	161.87685			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00710			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.91203			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95999			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.30050			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84108			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.68837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69659			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.76864			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98686			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21621			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.79000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07917			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.16664			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.68000	126.90885		2.68000	288.79792			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	97.63396			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.84763			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	100.00000	1.55148		100.00000	100.00000		420,000,000,000,000.00	4,200,000,000	4,200,000,000.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88061			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.69543			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68495			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59734			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.94500	106.11247		8.94500	106.08710			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63922			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05689			0.00	0	180,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.44152			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.64935			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.46278			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.47500		101.81216		9.47500	101.78641			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.44500		108.44028		7.44500	108.41863			0.00	0	900,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		31.65459		100.00000	31.51539			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.60361			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.54906			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.61000		102.99074		7.61000	102.96955			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.82000		106.25105		8.82000	106.22600			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.98188		103.37504		10.98188	102.37068			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.00024		101.44672		11.00024	101.20833			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.03335		101.37585		11.03335	101.17010			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.81873			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.06645		101.23524		11.06645	101.11154			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.78239		100.94470		11.78239	100.91822			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83828			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.83828			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83835			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.23188		100.54793		11.23188	100.66673			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17225		102.32433		11.17225	101.18759			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.00024		101.44672		11.00024	101.20833			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06653		101.62867		11.06653	101.36787			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23737		96.34469		10.23737	100.97580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79534			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77936			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77936			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.73712			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.91682		99.91817		10.91682	100.24088			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59500		99.75044		11.59500	99.62905			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.75633			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.52000		69.77800		11.52000	97.39819			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.72122			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.83495		9.28000	100.72557			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.76784			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34500		68.57613		11.34500	97.23150			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74480			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76401			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76401			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73558			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.77945			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75893			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.77945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73711			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75245			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.77954			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56082			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.98188	103.55116		13.98188	102.58507			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18395	101.55667		15.18395	101.55450			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.06865	101.50044		14.06865	101.32716			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.01217			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.01217			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.01217			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.05011			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.87889			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	18.66079		100.00000	18.62539			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.10066		100.00000	20.05197			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.29386		100.00000	18.24955			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.29250		100.00000	11.26516			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.29250		100.00000	11.26516			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.65318		100.00000	13.62010			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.83025		100.00000	11.80159			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18636			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15274			0.00	200,000,000	100,000,000.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.36685			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39062			0.00	2,200,000,000	1,100,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.68931		100.00000	7.67069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.68931	100.00000	7.67069				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				50,000,000,000,000.00	500,000,000	500,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.00000		104.10913	2.00000	177.85351				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.15500		94.80745	8.15500	149.61020				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.15500		96.10184	8.15500	149.94399				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.54000		98.90773	8.54000	98.88513				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.05763				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.77256				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94500		99.82300	7.94500	99.80187				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.26032				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16244				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16567				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.17640				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.18713				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.21684				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.43435	100.00000	21.38242				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98154				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98055				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98012				0.00	0	20,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.97998				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.97828				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97600			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.42177		100.00000	16.73613			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.42177		100.00000	16.73613			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78696			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84969			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86679			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.37000	104.25466		8.37000	104.23143			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91808			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00907			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.58057		100.00000	9.55736			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.98000	99.86632		6.98000	99.84725			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.05398			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54501			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.64500	66.54597		8.64500	101.51662			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87760			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.35144			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.62453			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19864			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.39602			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.18932			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.25120			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36361			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.83113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.59646			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		60.49736		100.00000	60.35080			31,000,000,000,000.00	310,000,000	7,770,000,000.00
BSR12	On 25/01/2016	Spot Bond	100.00000		36.48225		100.00000	36.32181			1,200,000,000,000,000.00	12,000,000,000	6,000,000,000.00
BSR13	On 26/07/2016	Spot Bond	100.00000		27.45985		100.00000	27.33909			800,000,000,000,000.00	8,000,000,000	4,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.85767		100.00000	18.81199			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81567			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.47663			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.43000		104.47953		7.43000	104.45868			0.00	0	7,800,000.00
CBL08	On 02/11/2016	Spot Bond	9.47000		112.58802		9.47000	112.55972			0.00	0	271,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.99903			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12000		104.64120		9.12000	104.61585			0.00	0	622,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.25500		104.67458		11.25500	104.64344			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.91741			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.50500		100.09282		11.50500	100.06190			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.61831			0.00	8,600,000	8,600,000.00
CBL16	On 18/05/2017	Spot Bond	9.36000		102.04004		9.36000	102.01468			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.87981			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.94500		101.48530		11.94500	101.45277			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.70454			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.16670			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.67553			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.22500		94.55681		10.22500	94.53119			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.98500		116.25719		9.98500	116.22624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.83500	112.57797		9.83500	112.54845			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.16500	117.49993		9.16500	117.47132			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.50486			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72000	104.50837		11.72000	104.47602			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.85956			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88418			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.22351			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19038			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30148			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.30105			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.32639			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66260			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68968			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72106			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.53025			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.50362			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.64439			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.74447			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83653			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.78037			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11142			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.78026		10.11000	100.75325			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11142			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191		On 23/08/2016	Spot Bond	2.76000	120.22222	2.76000	120.19536			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	117.26357	3.14000	120.20918			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.39558	8.25000	103.37286			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.11142			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.11142			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	125.49960	3.10000	119.77712			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	125.17270	2.40000	119.46738			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18823			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41021			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.27005			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.54000	102.35950	8.54000	102.33611			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49166			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.48478			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16815			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.17165			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.59000	102.47239	8.59000	102.44883			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.59000	102.47239	8.59000	102.44883			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.64000	101.27491	8.64000	101.25151			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.85764			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94834			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.42918			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.42918			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.19662			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.52062			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86992			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.27125			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35310			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.01649		9.35000	103.99025			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.01649		9.35000	103.99025			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.27118			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.27467			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.08394			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05045			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.04398			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00426			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17228			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29140			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29140			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29140			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17640			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.27500	104.67304		9.27500	104.64726			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.35733			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52378			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97899			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.93586			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21192			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20698			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25923			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36611			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.53267			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46237			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.66829			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.17849			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04093			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87213			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75819			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.05974			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.79766			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02848			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77632			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.45667			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76741			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53546			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.91777			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67047			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67047			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66011			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.35437			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.76039			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.81000	95.12525		10.81000	95.09804			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.33000	96.72493		11.33000	96.69596			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62924			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.91670			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.71905			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10699			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.95203			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.12619		8.80500	102.12971			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79997			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.83858			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.85422			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.91462			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.87881			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23669			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23669			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.09913			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.96318			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62924			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.88795			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	104.88999			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02188			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.06724			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.63310			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22882			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.00509			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.76260			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.88547			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02167			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.61194			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61379			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.01927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69417				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.69417				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.25139				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.21507				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.82370				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.76327				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.97792				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10633				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.72473				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.75418	10.55000	103.61181				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.99000	104.17685	9.99000	107.03187				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.68915				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.79094				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13000	105.69430	12.13000	109.19808				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.78221				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16000	102.76787	12.16000	108.92673				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.59000	102.76864	10.59000	102.62075				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.78221				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.02257				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.97699				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.89692				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.19587				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79997				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65780			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.52500		104.92540		9.52500	104.76281			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84466			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.88860			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.26019		10.55000	103.72767			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.84672		11.00000	97.96674			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.15820			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.16951			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14261			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92000		101.37261		11.92000	100.87649			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.15937			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	100.00000		0.27758		100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		38.86007		7.01000	39.47132			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	159.94684			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	8.54000		98.90773		8.54000	137.39573			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.15500		34.04258		8.15500	149.61020			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.15500		34.46191		8.15500	149.94399			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.42276			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.34942			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39928			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39928			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.86816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.80908			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82074			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81563			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10699			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73832			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77908			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77386			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.22944			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.49192			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.29836			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.09000	109.73224		9.09000	107.26886			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.77000	102.07017		8.77000	102.04624			0.00	0	1,823,400,000.00
COJ05	On 05/06/2023	Spot Bond		10.13500	113.71209		10.13500	113.68137			0.00	0	769,500,000.00
COJ06	On 09/12/2015	Spot Bond		8.44000	104.47832		8.44000	104.45473			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.72500	108.83081		9.72500	108.80273			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.77000	103.95243		9.77000	103.92534			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.12000	97.16837		10.12000	97.14217			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.88500	98.44103		10.88500	98.41253			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.88500	91.32015		10.88500	91.29371			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.36116			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27570			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14800			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.42792			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		100.00000	80.39648		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
CPV01	On 30/06/2029	Spot Bond		11.04500	100.55121		11.04500	100.53691			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.60410		100.00000	12.57356			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	3.95977		100.00000	3.94018			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.24699		100.00000	14.17266			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.08795			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.09500	98.88862		8.09500	98.86729			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04431			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90705			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12931			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	77.68454		100.00000	77.52502			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98911			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.43260			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98958			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.23493			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26531			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.42565			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.06517			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.17256			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		100.00000	11.62943		100.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.74830			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.72500	102.57332		8.72500	102.54939			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.32000	115.06381		7.32000	115.04121			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.37500	104.47191		8.37500	104.44823			88,690,412,500.00	10,589,900	4,936,289,900.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	8.87000	110.90043		8.87000	110.87384			92,848,499,000.00	10,467,700	4,681,367,700.00
DV24	On 18/02/2024	Spot Bond	8.97000	108.88164		8.97000	108.85525			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.54500	108.82633		9.54500	108.79831			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.85597			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57234			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58559			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48246			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43122			0.00	0	500,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72708			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.02500	125.61840		8.02500	125.59110			0.00	0	2,003,940,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17565			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.90654		0.10000	134.75883			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000	123.21135		1.98000	123.18655			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.00000	110.42259		2.00000	110.40031			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13500	108.50017		2.13500	108.47788			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14500	101.38965		2.14500	101.36876			8,151,000,000,000.00	3,800,000,000	37,900,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.62500	104.24098		9.62500	104.21435			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47500	110.10355		9.47500	110.07586			0.00	0	86,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.93500	103.05398		9.93500	103.02684			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.23500	93.94864		10.23500	96.92862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond		10.32000	105.61901		10.32000	104.58151			0.00	0	4,768,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39932			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.19600			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81305			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84351			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25048			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.26014			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	85.38482		100.00000	85.19207			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	59.78320		100.00000	59.59655			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.90553		3.00000	130.87552			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.50000	102.20289		11.50000	102.17184			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.86848			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01739			0.00	0	200,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80714			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.92500	98.77454		9.92500	98.74840			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.51443			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30339			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.61302			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.48709			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.45381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.64203			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59844			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38053			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92203			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.34768			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.40558			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.33610			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.38435			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.91000	104.07284		6.91000	104.05352			0.00	0	5,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.75500	107.28740		7.75500	107.26510			144,519,078,000.00	18,635,600	25,103,235,600.00
ES23	On 25/01/2023	Spot Bond	8.42000	109.57895		8.42000	109.55440			144,683,386,000.00	17,183,300	23,619,478,600.00
ES26	On 02/04/2026	Spot Bond	8.75500	95.99747		8.75500	95.97499			383,415,594,500.00	43,793,900	7,153,192,100.00
ES33	On 15/09/2033	Spot Bond	9.50500	85.25213		9.46500	85.53348			11,177,290,690,000.00	1,175,938,000	52,619,238,000.00
ES42	On 25/04/2042	Spot Bond	9.68000	90.90002		9.68000	90.87654			4,840,000,000,000.00	500,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.45739			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.50570			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30101			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21539			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.65583			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12393			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34207			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.57370			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.17979		100.00000	10.15513			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.90687		100.00000	9.88287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.75817			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.79086			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.85602			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.92089			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.74000	103.60086		6.74000	103.58189			0.00	0	850,000,000.00
FRB05		On 21/12/2018	Spot Bond	9.34500	97.90083		9.34500	97.87640			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86220			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86213			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.08172			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.68501			0.00	1,000,000,000	1,500,000,000.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.24805			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.26974			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.22500	100.03289		10.22500	100.44223			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.14500	104.15941		11.14500	104.12856			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.44891			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.17000	129.08706		2.17000	129.92610			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.13000	129.24132		2.13000	274.74704			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.35000	102.64718		2.35000	109.09000			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.53000	101.66241		2.53000	157.47349			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.32000	118.03729		2.32000	212.47595			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.75000	111.09810		7.75000	111.07516			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.87100	61.87046		7.87100	61.20661			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.46900	39.57312		9.46900	38.66451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.30744		9.70000	37.36290			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	66.47846		100.00000	66.35234			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	68.76891		100.00000	68.63843			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.00922			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.95360			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.95360			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.50958			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.92057			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97372			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.16027			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83658			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92311			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14323			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90421			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85943			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98360			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88860			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94790			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.17894			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14279			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	14.97696		100.09221	14.94065			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80206			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.99296			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.96924			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08937			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.79709			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.31327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90192			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91250			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82914			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.84170			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11693			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82606			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.46705		13.22500	58.44638			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77596			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77700			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17385			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81458			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	93.90083		3.59500	97.12437			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.85213			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.85213			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.50225			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62924			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.89991			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.54005			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79997			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78013			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.12609			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.92190			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.59493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.10318			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.02417			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.06517			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.83337			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.06413			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77073			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.38341			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.84170			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.84170			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78701			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.52340			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.55411			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80851			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38097			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.89172			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36271			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79059			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34188			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34291			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.23153			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20732			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.23153			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20635			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.83613			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.22618		8.75000	101.99540			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71974			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.59407		100.00000	9.55296			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.75301		100.00000	8.71551			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90505			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89981			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08156			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02097			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000	116.18104		3.41000	119.51101			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.91668			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92617			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000	107.28683		3.39000	119.67130			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000	99.75981		1.69000	127.07169			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.41000	104.65401		3.41000	119.51101			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000	101.53042		2.67000	124.69212			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000	104.06170		2.74000	131.71350			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02364			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.91761			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.27607			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.29875			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79427			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91039			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.96656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06629			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02629			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86568			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.18526			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.86464			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.75154			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.53530			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.49252			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75847			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.99900		100.00000	9.97478			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.19796		100.00000	24.13934			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		57.78189		100.00000	57.60149			0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.81000		149.01166		4.81000	148.97042			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.79535			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.75583			0.00	0	500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.82611			0.00	5,800,000,000	11,800,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.23617			0.00	16,000,000,000	16,200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.84497			0.00	35,084,800,000	24,450,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.70965			0.00	14,800,000	14,800,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.69908			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.80036		2.18800	97.58591			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.51000		98.85989		2.51000	129.97025			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.15644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		100.19512		10.38000	100.16722			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.19512		10.38000	100.16722			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.97573			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.65000		96.63227		2.65000	104.89021			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.63000		202.85750		2.63000	203.17828			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.62000		105.47741		2.62000	105.45592			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.41137			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.66000		201.98770		2.66000	202.30521			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.08192		2.45000	108.07020			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.71000		103.77138		2.71000	103.76972			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52703			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		124.36371		2.64000	264.37434			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		129.14350		2.14000	274.53900			0.00	0	35,000,000.00
FRS43	On 07/12/2023	Spot Bond	2.86000		122.32809		2.86000	260.04546			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		101.41880		2.54000	126.71434			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.01961			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		130.83668		2.07000	126.81016			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17677			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43812			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.76494			0.00	0	0.00

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		2.49000	104.71883		2.49000	104.69632			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	19.12668		104.97509	19.07829			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	23.27406		101.07593	23.21713			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.58118		100.44759	15.54329			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.66588		100.76967	21.61303			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		2.15000	114.63608		2.15000	114.61243			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	97.11816		2.31000	109.50094			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.50602			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	96.84475		2.34000	109.19258			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.41918			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.34000	127.20558		2.34000	342.61939			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.75812			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.65790			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57889			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.30539			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.16330			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40067			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.87000	103.69965		5.87000	103.68307			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.71000	104.49624		6.71000	104.47751			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.51000	103.91145		7.51000	103.89063			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.85000	104.92097		7.85000	104.89902			4,710,000,000,000.00	600,000,000	20,850,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.05500	110.74900		8.05500	110.72512			0.00	0	300,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.52500	103.82620		8.52500	103.80265			0.00	0	7,172,300,000.00
FRX20	On 01/10/2020	Spot Bond	8.69500	103.10627		8.69500	103.08230			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.24000	94.48717		9.24000	94.46397			71,148,000,000,000.00	7,700,000,000	17,700,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.39500	110.29709		9.39500	110.26943			93,950,000,000,000.00	10,000,000,000	10,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.69500	100.68686		9.69500	101.68701			0.00	0	20,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.05500	99.72773		10.05500	99.70070			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.30500	80.96886		10.30500	80.94663			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.67798			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.70447			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.71505			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.74144			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.78371			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.81540			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.95253			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17848			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24153			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.29871			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.31211			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35024			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.40749			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.45518			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.66495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.58411			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87848			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.17000		103.56360		9.17000	103.53824			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.39144			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978		1,545,185,000,000,000.00	15,451,850,000	15,451,850,000.00	
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.07603			0.00	11,378,376	5,689,188.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.07762			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08068			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08448			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08975			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.99792			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.34140			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25505			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.10168			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.43787			0.00	0	65,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.94824			0.00	0	1,500,000,000.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.45250			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13868			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56675			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.73566			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09403			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63127			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.90614			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.88472			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.94167			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34458			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	100.00000		83.45147		100.00000	80.75221			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16749			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.11763		100.69004		8.11763	100.23303			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.17504			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47032		100.69773		8.47032	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.18475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	8.92053		100.70987		8.92053	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.19660			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22572			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29097			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30215			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.74417			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.20000		105.98027		9.20000	105.95394			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11500		107.62311		8.11500	107.59947			0.00	0	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.92000		131.31621		1.92000	279.15951			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94000		134.04594		1.94000	284.96239			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.42500		98.41252		9.42500	98.38748			0.00	0	3,604,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45500		98.11835		9.45500	98.09332			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		55.60125		100.00000	55.46655			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.43481		100.00000	14.39984			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		85.34582		100.00000	85.15052			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		38.71933		100.00000	38.62553			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.76417		100.00000	19.71630			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.94407		100.00000	15.90544			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		59.00617		100.00000	58.86323			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		116.00943		1.70000	115.98686			120,700,000,000,000.00	71,000,000,000	02,177,900,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.90000	120.22124		1.89000	120.41862			77,900,000,000,000.00	41,000,000,000	80,630,000,000.00
I2046	On 31/03/2046	Spot Bond	1.94000	121.20272		1.94000	121.17843			168,780,000,000,000.00	87,000,000,000	83,300,000,000.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.42093		2.00000	127.39521			0.00	0	30,039,400,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.64000	105.52985		7.64000	105.50836			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50863			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.60120			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14000	105.57212		8.14000	105.54922			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.07000	109.63612		8.07000	109.61255			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34178			0.00	800,000,000	400,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.66000	119.65040		4.66000	119.61749			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96000	104.26984		7.96000	104.24736			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89189			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88537			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000	102.41566		1.51000	128.24153			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000	104.19990		2.14000	130.19052			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83950			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.72498			0.00	0	190,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.19000	104.62322		8.19000	104.60028			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25881			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.39593			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.72685			0.00	1,600,000,000	0.00
IBL45	On 21/12/2018	Spot Bond	8.77500	98.06229		8.77500	98.03930			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.21500	92.00532		9.21500	91.98279			0.00	0	16,451,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06996			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.27000		99.45614		8.27000	99.43412			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.26500		99.20152		9.26500	99.15410			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.96431			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.96326			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		98.79775		7.90000	98.77660			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.55500		98.49619		8.55500	98.47339			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.95906			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.41478			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.84000		105.46290		7.84000	105.44050			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.51500		106.71533		8.51500	106.69076			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.62000		108.51653		9.62000	108.48837			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.53322			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01294			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	100.00000		8.81793		100.00000	100.00000		8,180,000,000,000,000.00	81,800,000,000	79,300,000,000.00	
IBL64	On 29/07/2019	Spot Bond	100.00000		1.54791		100.00000	100.00000			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	100.00000		0.34406		100.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00476		100.00000	0.00474			0.00	0	50,000,000,000.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.13135			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.13706			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.87500		99.71480		8.87500	99.69114			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.38582		5.00000	101.37214			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.38582		5.00000	101.37214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.98636		5.00000	99.97272			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.38582		5.00000	101.37214			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.49628		4.00000	101.48536			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.31773			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26425			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.71405			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	29.85161		100.00000	26.92845			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	29.63229		100.00000	26.77653			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	29.63229		100.00000	26.77653			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.10215		9.20000	109.07534			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62043			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62043			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.61307			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15404		100.00000	8.13429			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.54309			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.41456			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89000	103.30083		8.89000	103.27641			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15222			0.00	400,000,000	200,000,000.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81755			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.23343			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	57.78189		100.00000	57.60149			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN431U	On 29/07/2014	Spot Bond	100.00000		81.19501	100.00000	81.19500				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		99.85235	100.00000	99.58392				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		98.00926	100.00000	97.75066				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		96.22727	100.00000	95.97798				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		94.50893	100.00000	94.26845				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		97.63779	100.00000	96.87500				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		93.92538	100.00000	93.22963				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		96.30080	100.00000	95.68742				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		90.22778	100.00000	89.56434				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		85.80106	100.00000	85.20105				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.90147	6.00000	99.80313				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.78498	6.05000	99.68606				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.54713	6.15000	99.44705				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.31392	6.15000	99.21430				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.83229	6.25000	98.73204				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.71535	6.25000	98.61533				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.59868	6.25000	98.49890				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.70168				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.98188		102.61348	10.98188	101.90839				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.98188		100.92379	10.98188	100.88625				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.81209				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.36739				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79590				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.08371	6.50000	102.06587				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87818				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.54117				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.57843				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.79428				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.25015				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.77720				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	102.16038				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.64303				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.63779				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89313				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.34615				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.23514				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.22061				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03894				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.17521				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.23113				0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.12110				0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.60241				0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.21233				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73711				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.05126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58384			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.25394			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54812			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28055			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28460			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.65000	102.92917		8.65000	102.90536			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53637			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.55005			0.00	0	80,000,000.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.55919			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23409			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.42500	101.51049		9.42500	101.48509			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.87952			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.67000	106.28689		8.67000	106.26239			0.00	0	1,252,100,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.42126			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.37095			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.72816			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.57916			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.82713			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.82000	102.53196		8.82000	102.50778			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.65959			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.22913			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.23000	96.81690		3.23000	123.49912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.71000	137.95070		3.71000	137.91645			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.59610			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.38658			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.28181			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.05527			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.70718			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	95.37574		3.70000	96.18461			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	95.29623		3.70000	102.29648			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.13707			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.82146			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.81755			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.39500	113.51723		10.39500	113.48597			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.13370			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.81000	136.42823		3.81000	136.39399			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.31694		100.00000	99.05139			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	97.49342		100.00000	97.23754			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	97.56589		100.00000	96.81539			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	91.04803		100.00000	90.49955			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	87.34259		100.00000	86.83771			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	83.94762		100.00000	83.48125			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12815			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18959			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA432	On 07/08/2014	Spot Bond	6.00000		99.86867		6.00000	99.77039			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000		99.39708		6.15000	99.29730			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000		99.28069		6.15000	99.18114			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000		98.79885		6.25000	98.69866			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		98.68199		6.25000	98.58204			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.66574			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.68636			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.44189			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45705			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40235			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29308			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.44943			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.12475			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28064			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28267			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28673			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26847			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16641			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79527			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.45941			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.16093			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.14872			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.52111			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33583			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01769			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.73563			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57245			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.58813			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58813			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.11500	105.97642		9.11500	101.00796			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.96251		100.00000	15.90249			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.66575		100.00000	9.62325			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.19934			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.29500	105.16339		9.29500	100.40231			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	65.61899		100.00000	65.46003			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72823			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	82.70454		100.00000	82.52197			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74058			0.00	0	5,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.92371			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	96.08355		100.00000	95.83333			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	94.13014		100.00000	93.89363			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	81.42200		100.00000	81.24500			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	75.57450		100.00000	75.43111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.60257	100.00000	65.44364				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		60.54053	100.00000	60.39386				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.93740				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.97359				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.70787				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		99.63899	100.00000	99.28058				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.43118				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.92731				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.53500		142.25900	8.53500	142.22670				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.01667				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.76455				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.23859				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.19364				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.96086				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.77000		100.65295	8.77000	100.62908				0.00	0	1,346,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.92000		72.54692	8.92000	98.48111				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.36500		103.28763	9.36500	103.26152				0.00	0	800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.34205				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.64000		101.42243	10.64000	101.39371				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.46623				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.41275				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.50775				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.62167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31196			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.74980			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.61115			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.33396			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126		2,100,000,000,000,000.00	21,000,000,000	25,000,000,000.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	96.08355		100.00000	95.83333			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.64345			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.62339			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	89.32039		100.00000	89.10412			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	80.00001		100.00000	80.00000			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29292			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46287			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42991			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.04212			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51289			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80564			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.82757			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16783			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32508			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.51319			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19903			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.97655		100.00000	65.81672			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.99630		100.00000	22.94059			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.14331		100.00000	56.00730			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500		103.86063		8.69500	103.83648			0.00	0	120,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.58500		103.77493		8.58500	103.75110			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.97471			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.90610			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.26028			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.09093			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.10601			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.18134			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.38228			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.40210			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.00500		103.85371		8.00500	103.83144			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.76500		102.69764		8.76500	102.67370			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.55000		103.07524		9.55000	103.04911			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.39500		102.15506		6.39500	102.13759			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70973			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.73617			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.56500		103.86320		9.56500	103.83653			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64000		104.06185		7.64000	104.04065			0.00	0	4,990,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21806			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.93000		101.06273		8.93000	101.03861			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.82089			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.42500		108.13407		9.42500	106.74703			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.15229		100.00000	15.11559			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.61084			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.63000		101.01328		8.63000	100.98997			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.74000		101.88740		7.74000	101.86637			928,800,000,000.00	120,000,000	1,480,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.57000		104.45534		8.57000	104.43152			0.00	0	8,952,370,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.10579		100.89771	7.08844			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.19841		100.61875	7.18088			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.44817			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.46888			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.47910			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.60381			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.74903			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.45536		100.00000	0.45426			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.45536		100.00000	0.45426			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.98500		97.41453		8.98500	97.39127			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		98.85986		7.59000	98.83985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A		On 28/11/2020	Spot Bond	9.08500	100.72368		9.08500	100.69936			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.17919			0.00	810,900,000	470,300,000.00
NBK12A		On 19/03/2021	Spot Bond	8.87500	105.86259		8.87500	105.83761			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35752			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.32000	106.06510		9.32000	106.03885			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.61896			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.07500	101.93785		9.07500	101.81365			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42628			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.67150			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34556			0.00	0	5,000,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.26716			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67972			0.00	150,000,000	75,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58912			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.61589			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.34000	107.32391		7.34000	107.30289			0.00	0	670,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.36381			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.59500	115.77336		8.59500	115.74690			0.00	0	431,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.71000	35.25625		10.71000	35.24642			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.54000	104.15108		7.54000	104.13003			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52018			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.17807			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.84000	105.57187		7.84000	105.54982			0.00	0	450,900,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	102.03708				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.57806				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.45191				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27700				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.18681				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.96382				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.12421				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.07807				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.08501				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31093				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.23589				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.74967				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.57818				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.77050				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72823				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.39518				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70230				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.68810				0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.68757			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.96314			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.79997			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.88000		105.55073		9.88000	108.43454			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.79475			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.91500		104.27508		9.91500	107.22159			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.79997			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71427			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71545			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.51511			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000		105.90847		8.59000	105.88427			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.09552			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.39559			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.97500		103.56054		9.97500	106.22008			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.44849			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.35989			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.02000		112.81228		12.02000	112.77651			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.88902			0.00	200,000,000	200,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.39004			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000		166.89069		2.15000	166.85630			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.61500		103.53057		8.61500	103.50684			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.85559			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.82085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	9.24500	107.08094		9.24500	107.22919			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.31044			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.45182			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.23628			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.28268			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.25487			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.44500	107.09151		9.44500	108.48411			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28274			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.31049			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.29195			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.64500	107.10229		9.64500	107.24548			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.34765			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.32903			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.33831			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.68088			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.56797			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.36611			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500	115.52110		8.45500	115.49496			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82500	122.77684		8.82500	122.74803			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500	172.54794		2.04500	172.51285			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.25500	125.49294		9.25500	125.46192			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.88432			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96222			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.65787			0.00	5,000,000,000	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71592			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21097			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.25385			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.43604			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.80525			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.20583		100.00000	18.16173			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.87496		100.00000	37.78321			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.87000	104.67550		6.87000	104.65618			0.00	0	430,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	58.70688		100.00000	58.56467			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50383			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.11095			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03401			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96298			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02990			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93227			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.95926			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.52500	102.22872		9.52500	102.09215			153,352,500,000.00	16,100,000	16,100,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01783			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01834			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01857			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.01908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.02124			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.02175			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.95829			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.64000		105.84501		6.64000	105.82593			33,200,000,000.00	5,000,000	80,000,000.00
R009P	On 15/09/2014	Spot Bond	6.25000		99.20163		6.25000	99.18478			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.95500		41.11540		7.95500	41.10664			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63000		112.35304		6.64000	112.32180			305,069,780,808,000.00	46,013,541,600	05,770,787,600.00
R158	On 15/09/2015	Spot Bond	6.64000		112.34173		6.64000	112.32180			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.54000		92.99983		6.54000	92.98357			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64000		118.41068		6.64000	118.38967			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.47000		87.32936		6.47000	87.31425			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.18000		118.96240		8.13500	119.32583			7,670,371,003,606,000.00	37,698,166,700	31,659,856,300.00
R187P	On 21/12/2026	Spot Bond	7.87500		38.39439		7.87500	38.38629			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.79500		35.90882		7.79500	35.90132			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000		285.23028		1.64000	285.17541			22,510,640,000,000.00	13,726,000,000	19,050,000,000.00
R201	On 21/12/2014	Spot Bond	5.87500		102.01059		5.88000	101.99257			0.00	0	55,710,881,800.00
R202	On 07/12/2033	Spot Bond	1.82000		228.63714		1.83000	228.25548			182,760,032,000,000.00	00,417,600,000	50,590,800,000.00
R2023	On 28/02/2023	Spot Bond	7.94500		101.99297		7.92000	102.12391			912,578,761,612,000.00	14,862,021,600	156,795,411,600.00
R203	On 15/09/2017	Spot Bond	7.04500		106.38814		7.07000	106.29753			1,015,366,798,533,500.00	44,125,876,300	44,553,750,000.00
R2030	On 31/01/2030	Spot Bond	8.58000		95.05634		8.58000	95.03428			127,842,000,000,000.00	14,900,000,000	48,833,500,000.00
R2032	On 31/03/2032	Spot Bond	8.74000		97.37518		8.74000	98.31490			132,848,000,000,000.00	15,200,000,000	32,645,000,000.00
R2037	On 31/01/2037	Spot Bond	8.87500		96.35039		8.87500	96.32727			293,189,590,350,000.00	33,035,446,800	68,461,895,100.00
R204	On 21/12/2018	Spot Bond	7.33000		103.31882		7.34500	103.24215			748,336,986,339,000.00	02,092,358,300	05,792,088,700.00
R2044	On 31/01/2044	Spot Bond	8.95000		97.60497		8.95000	97.88684			62,650,000,000,000.00	7,000,000,000	43,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		8.95500	101.43182		8.95500	101.40767			300,659,268,703,500.00	33,574,457,700	49,499,076,000.00
R207	On 15/01/2020	Spot Bond		7.56500	98.90280		7.56500	98.88283			2,044,849,737,305,000.00	70,303,997,000	10,391,937,000.00
R208	On 31/03/2021	Spot Bond		7.73500	97.15924		7.72500	97.18889			2,385,517,377,880,000.00	08,405,608,000	15,152,495,600.00
R209	On 31/03/2036	Spot Bond		8.81500	77.44103		8.77500	77.73320			1,907,923,286,054,000.00	16,440,531,600	25,876,570,400.00
R210	On 31/03/2028	Spot Bond		1.81000	171.02463		1.81000	170.99093			0.00	0	24,118,600,000.00
R211	On 31/01/2017	Spot Bond		0.81000	130.46523		0.81000	130.44304			486,000,000,000.00	600,000,000	78,360,000,000.00
R212	On 31/01/2022	Spot Bond		1.57000	135.35804		1.57000	135.33219			5,809,000,000,000.00	3,700,000,000	08,231,960,000.00
R213	On 28/02/2031	Spot Bond		8.63500	88.60488		8.59500	88.89818			1,520,454,887,809,000.00	76,080,473,400	82,545,845,900.00
R214	On 28/02/2041	Spot Bond		8.88000	78.53314		8.88000	78.51460			716,284,596,624,000.00	80,662,679,800	47,314,314,800.00
R226C	On 15/09/2014	Spot Bond		5.85000	99.25234		5.85000	99.23656			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.70000	95.94760		6.70000	95.93042			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.54000	92.99983		6.54000	92.98357			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46000	90.16868		6.46000	90.15310			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47000	87.32936		6.47000	87.31425			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.88500	97.73093		5.88500	97.71553			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61000	94.35540		6.61000	94.33864			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48000	91.49708		6.48000	91.48114			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46000	88.65812		6.46000	88.64272			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52000	85.76469		6.52000	85.74966			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.04500	81.84565		7.04500	81.83017			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.09500	78.93128		7.09500	78.91625			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.35000	75.50019		7.35000	75.48530			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.33000	72.88566		7.33000	72.87132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	7.31000	70.37525		7.31000	70.36145			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30000	67.92907		7.30000	67.91577			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.52500	64.70433		7.52500	64.69127			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.50500	62.43500		7.50500	62.42243			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.64500	59.61989		7.64500	59.60767			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.61500	57.54765		7.61500	57.53590			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.58500	55.56351		7.58500	55.55221			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.55500	53.66330		7.55500	53.65243			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.51500	51.88753		7.51500	51.87707			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.47500	50.18991		7.47500	50.17984			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.07500	45.69464		8.07500	45.68476			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.03500	44.09720		8.03500	44.08771			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.99500	42.57200		7.99500	42.56288			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.95500	41.11540		7.95500	41.10664			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.91500	39.72395		7.91500	39.71552			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.87500	38.39439		7.87500	38.38629			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.83500	37.12365		7.83500	37.11585			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.79500	35.90882		7.79500	35.90132			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33981			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48406			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.36359			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.26691			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.03370		100.00000	16.99244			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.89377	100.00000	18.84800				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.01112				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.96129				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.46231				0.00	480,000,000	480,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000	0.00000	102.94152				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.60259				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.24994				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.22595				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84441				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.11721				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.74178				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.98910				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.43474				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.16346				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.22513				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.02369				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.16561				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.85977				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.93315				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.93999				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.93999				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.92705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.03454			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.36739			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	108.35273		12.35000	108.31686			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16628			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.21415		100.00000	15.17730			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.62935			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.30102			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.17957			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03081			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.85543			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71697			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.60672		100.00000	2.60047			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.89815		100.00000	11.93980			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	26.10586		100.00000	26.04263			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.17369			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.95650			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.02500	107.38534		9.02500	107.35944			0.00	0	760,800,000.00
RW23	On 10/12/2023	Spot Bond	9.17000	93.82699		9.17000	103.35906			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74500	87.73278		9.74500	105.17086			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.63862			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84000	108.15186		7.84000	108.12926			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.39675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		9.12000	103.05854		9.12000	103.03343			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.12988			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.89528			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.97874			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.03165			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.02986			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.29000	103.55929		7.29000	103.53914			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.84500	101.14823		8.84500	101.12432			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.10000	110.71037		8.10000	110.68649			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	110.86521		7.96000	110.84170			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.89000	110.94276		7.89000	110.91944			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.47000	102.46142		8.47000	102.43832			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.03500	110.78222		8.03500	110.75851			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.00000	110.82094		8.00000	110.79732			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80969			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87002			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52388			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.12000	105.25390		8.12000	105.23114			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75105			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.70490			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.75956			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.87500	107.63835		8.87500	107.61280			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.78500	103.87693		9.78500	103.84997			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.64351			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.67297			0.00	0	1,600,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.50830			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.77809			0.00	0	1,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.43500		103.28721		8.43500	103.26402			0.00	0	1,194,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.34043		100.00000	12.31281			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.46000		108.62018		9.46000	108.59244			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.29647			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.97000		100.03599		8.97000	100.01202			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.83500		96.84966		8.83500	96.82691			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87040			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.78500		101.26075		9.78500	101.23433			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.42500		97.44593		9.42500	97.42154			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.69000		107.29941		7.69000	107.27741			0.00	0	321,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		128.85056		2.17000	273.91605			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		102.55233		1.45500	128.41285			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.81000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32917			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	162.34294	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000	112.77657	2.08000	126.48225				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.08371	6.50000	102.06587				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.89664				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58124				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.63917				0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.10000	99.84860	9.10000	99.82433				0.00	0	404,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.88845				0.00	0	11,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68005				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.70010				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.64170				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.98279	100.00000	15.94407				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94055				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	63.84072	100.00000	63.64140				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83671				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.60916	100.00000	22.55439				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	24.72584	100.00000	24.64865				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	23.58737	100.00000	23.47638				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.94000	107.53687	7.94000	107.51374				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94500	102.46008	8.94500	103.11647				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.42000	102.59604	8.42000	102.57304				0.00	0	1,920,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33049		0.00		0	0.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.35856		0.00		0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.63521		0.00		0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.36803		0.00		0	0.00	
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.95968		0.00		0	0.00	
SSA01	On 28/06/2016	Spot Bond	8.17000	103.36567	8.17000	103.34306		0.00		0	71,400,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33124		0.00		0	0.00	
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59595		0.00		0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.23619		0.00		0	0.00	
SSA06	On 16/04/2020	Spot Bond	9.27500	96.99407	9.27500	96.97005		0.00		0	3,923,200,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21005		0.00		0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70497		0.00		0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.08076		0.00		0	0.00	
SSN004	On 31/03/2021	Spot Bond	9.33300	89.60062	9.33300	89.57829		0.00		0	0.00	
SSN005	On 31/03/2021	Spot Bond	9.39500	89.32257	9.39500	89.30017		0.00		0	0.00	
SSN006	On 21/12/2014	Spot Bond	7.12500	101.52128	7.12500	101.50201		0.00		0	0.00	
SSN007	On 15/01/2020	Spot Bond	8.82500	93.58093	8.82500	93.55896		0.00		0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84936		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.25000	103.05543	8.25000	103.03278		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.45000	107.68278	2.45000	108.07020		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.29500	99.77096	8.29500	99.74881		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.68049		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.55500	107.87809	9.55500	107.85058		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.07141		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.73355			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.80501			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.82500		79.98422		9.82500	79.96337			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.16854			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.24241			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.22522			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000		66.66667		100.00000	66.66667			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.78677			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.67241			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.65597			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.60689			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.54037			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.49107			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.31039			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.29510			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.19584			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.88502			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.78657			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.78703			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.74049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.69707			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.69707			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.58217			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.66595			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.61697			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.60006			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.63311			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532		1,140,000,000,000,000.00	11,400,000,000	5,700,000,000.00	
SY1133	On 29/08/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1135	On 28/10/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10000	110.06691		7.10000	110.04593			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.74500	104.74878		8.74500	104.72429			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	81.91807		100.00000	81.73724			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.33499		100.00000	30.26151			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20534			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89433			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20285			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07755			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17499			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68333			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72037			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.49201			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.98459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.81190			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01746			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89000		101.51470		7.89000	101.49336			694,320,000,000.00	88,000,000	22,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21665			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.22248			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.25076		7.83000	100.22984			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21345			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.22073			0.00	0	20,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23163			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.21345			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.22073			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.15977			7.16000	100.21050			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.23500			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23383			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.26169			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25793			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.37081			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.35798			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21315			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.22248			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.27902		8.73000	100.16267			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.21227			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.22073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	8.81500	93.96723		8.81500	98.12496			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21052			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22073			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23558			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23238			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23121			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.26111			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.25996			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.24981			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35085			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35199			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.34628			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22460			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.94179		101.06155	5.92727			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.38938			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.23848			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.25010			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.37195			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59836			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.22016			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22312			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22016			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22460			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21838			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22312			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23939			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.23939			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23939			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26301			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.26891			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26153			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37896			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.38626			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38334			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.14000	105.63989		8.14000	105.61686			0.00	0	1,261,200,000.00
TL20	On 22/02/2020	Spot Bond		9.61500	87.48496		9.61500	87.43280			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.91000	105.73043		7.91000	105.70814			0.00	0	27,641,200,000.00
TN20	On 17/09/2020	Spot Bond		9.07500	110.42045		9.07500	110.39382			70,057,185,000.00	7,719,800	13,604,219,800.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.68439		100.00000	0.68225			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.24000	112.03879		9.24000	112.01129			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond		9.47500	104.38330		9.47500	104.35661			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.43500	97.83213		9.43500	97.80763			96,423,813,000.00	10,219,800	2,227,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43607			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	102.35696			0.00	2,000,000,000	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46090			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.47986			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.51882			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.52284			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.71517			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.11407			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62289			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40340			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.41233			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31370			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33677			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97323		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97390		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97421		100.00000	9.94850			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01259			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.07791			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11417			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.12141			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.32398			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.76991			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.97093			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.28830			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.08788			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.07621			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.33918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	103.90213		0.00000	99.61066			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.65327			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.91723			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.12790			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.73009			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.49830			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.65601			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.26932			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.56823			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.28919			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.18503			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.57645			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.43561			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.97449		100.00000	13.94064			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27308			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	69.31623		100.00000	100.00000			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.24726			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.06433			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
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.13650			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.11944			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.08559			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.08349			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	100.00000	84.21048		100.00000	84.02251		3,130,000,000,000,000.00	31,300,000,000	29,300,000,000.00	
TWC063	On 22/10/2014	Spot Bond	100.00000	83.83132		100.00000	100.00000			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19759			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09532			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06959			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.08682			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.12500	112.01890		9.12500	111.99174			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18041			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51027			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.41000	105.88440		9.41000	105.85794			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53606			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49879			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.81086			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.80426			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.80406			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54980			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56558			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03000	111.30984		7.03000	111.28894			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000	238.83574		1.30000	238.79191			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96000	103.13922		6.96000	103.12006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2		On 28/05/2017	Spot Bond	7.57000	105.10297	7.57000	105.08176			0.00	0	4,100,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.90000	105.86708	7.90000	105.84480			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	8.19000	105.21602	8.19000	105.19308			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	8.26500	105.29807	8.26500	105.27490			0.00	0	2,500,000,000.00
Z014		On 30/06/2015	Spot Bond	6.59000	94.21866	6.59000	94.20206			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.52000	92.46323	6.52000	92.44703			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.89500	98.05216	5.89500	98.03664			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.59000	94.20206	6.59000	94.18547			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	7.29000	69.06807	7.29000	69.05463			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	42.78991	100.00000	42.70873			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>39,704,871,348,782,000.00</b>	<b>14,484,735,176</b>	<b>.96 988 957 888.00</b>
<b>Grand Total:</b>										<b>39,704,871,742,559,500.00</b>	<b>14,484,821,323</b>	<b>196 992 629 847.00</b>