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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/09/2014	Any day expiry		10.68690	10.68690		10.69490	10.69490		7.84	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	19.93010	0.01993	25.04400	0.02504	19.930	9.20	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.69370	10.69370		10.70690	10.70690		8.46	289,146,954.30	27,039	634,525.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.45	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.73	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.81	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.16	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.03470	0.00003	0.03980	0.00004	0.035	15.57	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.22150	0.00022	0.27900	0.00028	0.221	14.02	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.52440	0.00052	0.67150	0.00067	0.524	13.31	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	1.11630	0.00112	1.40140	0.00140	1.116	12.63	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	1.21040	0.00121	1.51140	0.00151	1.210	12.55	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	1.31280	0.00131	1.63010	0.00163	1.313	12.47	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	1.54490	0.00154	1.89720	0.00190	1.545	12.30	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	1.81920	0.00182	2.20930	0.00221	1.819	12.14	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	2.74340	0.00274	3.23960	0.00324	2.743	11.73	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	5.31440	0.00531	5.99930	0.00600	5.314	11.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	299.97040	0.29997	313.89970	0.31390	299.970	10.91	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	6.27040		0.00627		6.99970	0.00700	6.270	10.91	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	12.11180		0.01211		12.94040	0.01294	12.112	10.26	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	207.95490		0.20795		221.96960	0.22197	207.955	10.10	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	14.25490		0.01425		15.06960	0.01507	14.255	10.10	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	199.15860		0.19916		213.15750	0.21316	199.159	10.02	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	16.75970		0.01676		17.53450	0.01753	16.760	9.93	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	21.31350		0.02131		21.96570	0.02197	21.313	9.69	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	148.66830		0.14867		162.38550	0.16239	148.668	9.53	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	24.96830		0.02497		25.48550	0.02549	24.968	9.53	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	29.19580		0.02920		29.52560	0.02953	29.196	9.36	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	125.24580		0.12525		138.65900	0.13866	125.246	9.28	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	31.54580		0.03155		31.75900	0.03176	31.546	9.28	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	110.46510		0.11047		123.59470	0.12359	110.465	9.12	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	46.02990		0.04603		45.39240	0.04539	46.030	8.87	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	76.97200		0.07697		89.05040	0.08905	76.972	8.71	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	71.82040		0.07182		69.49220	0.06949	71.820	8.55	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	48.06790		0.04807		58.29220	0.05829	48.068	8.71	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	41.51120		0.04151		51.06690	0.05107	41.511	8.87	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	28.52510		0.02853		36.39960	0.03640	28.525	9.28	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	24.48790		0.02449		31.71530	0.03172	24.488	9.44	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	150.78790		0.15079		144.81530	0.14482	150.788	9.44	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	158.98070		0.15898		152.69310	0.15269	158.981	9.52	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	21.00200		0.02100		27.60730	0.02761	21.002	9.60	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	16.66190		0.01666		22.39370	0.02239	16.662	9.85	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	14.27380		0.01427		19.46770	0.01947	14.274	10.01	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	13.21060		0.01321		18.15010	0.01815	13.211	10.09	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	10.47600		0.01048		14.70890	0.01471	10.476	10.33	80,665.20	7,700	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	6.12460		0.00612		9.03120	0.00903	6.125	10.90	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	312.42460		0.31242		302.13120	0.30213	312.425	10.90	62,797.34	201	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	2.90520		0.00291		4.57200	0.00457	2.905	11.72	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	2.70130		0.00270		4.27740	0.00428	2.701	11.80	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	1.01720		0.00102		1.74290	0.00174	1.017	12.93	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	0.60700		0.00061		1.05890	0.00106	0.607	13.95	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	0.47930		0.00048		0.84130	0.00084	0.479	14.46	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.35240		0.00035		0.62210	0.00062	0.352	15.18	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.32430		0.00032		0.57300	0.00057	0.324	15.38	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.31130		0.00031		0.55040	0.00055	0.311	15.48	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	806.61130		0.80661		793.65040	0.79365	806.611	15.48	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.29900		0.00030		0.52880	0.00053	0.299	15.59	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.08900		0.00009		0.15320	0.00015	0.089	18.91	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.05370		0.00005		0.08850	0.00009	0.054	20.22	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,306.35370		1.30635		1,293.18850	1.29319	1,306.354	20.22	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.02530		0.00003		0.03810	0.00004	0.025	22.58	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.02100		0.00002		0.03070	0.00003	0.021	23.28	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.01920		0.00002		0.02760	0.00003	0.019	23.62	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.01730		0.00002		0.02440	0.00002	0.017	24.06	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00980		0.00001		0.01240	0.00001	0.010	26.77	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.70060		10.70060		10.71390	10.71390		8.87	0.00	0	0.00

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 19/09/2014	Any day expiry	10.69	Call	82.63950	0.08264		93.26000	0.09326		82.640	8.93	0.00	0	12,000.00
\$ / R	On 22/09/2014	Any day expiry			10.70580	10.70580		10.71910	10.71910			8.73	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.71270	10.71270		10.72600	10.72600			8.88	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	148.88420	0.14888		143.59730	0.14360		148.884	9.41	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.05980	0.00006		0.08830	0.00009		0.060	24.08	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.71780	10.71780		10.73120	10.73120			8.78	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00000	0.00000		0.00000	0.00000		0.000	12.41	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	32.71160	0.03271		37.96340	0.03796		32.712	10.22	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.71960	10.71960		10.73300	10.73300			8.82	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.73340	10.73340		10.74700	10.74700			9.12	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	116.01250	0.11601		126.79880	0.12680		116.013	9.12	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.77080	10.77080		10.78470	10.78470			9.47	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.02230	0.00002		0.02780	0.00003		0.022	18.43	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	173.17900	0.17318		172.36450	0.17236		173.179	9.47	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	44.63370	0.04463		51.69990	0.05170		44.634	11.66	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.76390	0.00076		0.69670	0.00070		0.764	19.80	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.78150	10.78150		10.79550	10.79550			9.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	9.51710	0.00952		10.92090	0.01092		9.517	9.18	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	13.06260	0.01306		16.94740	0.01695		13.063	14.53	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.78330	10.78330		10.79730	10.79730			9.48	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	183.65790	0.18366		198.55080	0.19855		183.658	9.40	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	60.94070	0.06094		69.71210	0.06971		60.941	11.37	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			10.79590	10.79590		10.78320	10.78320			9.53	7,666,855.20	711	711.00
\$ / R	On 25/11/2014	Any day expiry			10.81990	10.81990		10.83440	10.83440			9.59	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	186.20760	0.18621		185.88200	0.18588		186.208	9.59	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.29170	0.00229		1.69210	0.00169		2.292	19.42	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.82540	10.82540		10.84000	10.84000			9.61	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.19130	0.00019		0.17540	0.00018		0.191	17.58	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	90.50280	0.09050		99.03470	0.09903		90.503	11.62	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.84770	10.84770		10.86260	10.86260			9.91	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.84960	10.84960		10.86460	10.86460			9.92	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.85150	10.85150		10.86650	10.86650			9.94	147,699,766.50	13,611	161,186.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.97820	0.00198		1.78800	0.00179		1.978	14.16	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	3.98220	0.00398		3.56700	0.00357		3.982	12.58	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	8.44810	0.00845		7.63240	0.00763		8.448	11.08	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	11.15120	0.01115		10.52110	0.01052		11.151	10.73	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	15.59370	0.01559		15.38770	0.01539		15.594	10.31	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	772.15190	0.77215		787.52400	0.78752		772.152	9.96	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	20.65190	0.02065		21.02400	0.02102		20.652	9.96	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	587.81010	0.58781		605.14460	0.60514		587.810	9.26	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	43.15450	0.04315		45.56610	0.04557		43.154	9.31	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	45.00470	0.04500		47.43100	0.04743		45.005	9.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	46.91240	0.04691		49.35130	0.04935		46.912	9.34	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	50.90360	0.05090		53.36130	0.05336		50.904	9.36	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	55.13480	0.05513		57.60060	0.05760		55.135	9.39	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	64.34140	0.06434		66.79910	0.06680		64.341	9.44	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	66.80320	0.06680		69.25210	0.06925		66.803	9.45	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	77.31030	0.07731		79.69560	0.07970		77.310	9.50	0.00	0	3,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	80.10520	0.08011	82.46810	0.08247	80.105	9.51	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	85.90080	0.08590	88.20880	0.08821	85.901	9.53	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	95.11660	0.09512	97.32340	0.09732	95.117	9.57	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	111.89660	0.11190	113.87690	0.11388	111.897	9.63	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	122.83480	0.12283	124.64420	0.12464	122.835	9.67	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	150.93120	0.15093	152.23790	0.15224	150.931	9.75	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	285.58230	0.28558	301.63420	0.30163	285.582	9.79	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	280.11400	0.28011	296.07570	0.29608	280.114	9.80	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	258.97640	0.25898	274.55240	0.27455	258.976	9.85	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	248.84920	0.24885	264.21800	0.26422	248.849	9.88	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	207.51340	0.20751	207.66380	0.20766	207.513	9.90	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	220.89420	0.22089	235.57830	0.23558	220.894	9.98	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	205.96230	0.20596	220.13230	0.22013	205.962	10.15	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	273.97160	0.27397	272.74280	0.27274	273.972	10.28	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	287.29650	0.28730	285.80110	0.28580	287.297	10.37	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	173.17610	0.17318	186.00720	0.18601	173.176	10.58	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	321.67610	0.32168	319.50720	0.31951	321.676	10.58	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	156.29670	0.15630	168.31780	0.16832	156.297	10.84	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	394.57750	0.39458	391.06360	0.39106	394.578	11.01	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	134.36800	0.13437	145.19680	0.14520	134.368	11.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	472.23680	0.47224	467.42650	0.46743	472.237	11.44	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	98.90100	0.09890	107.43010	0.10743	98.901	12.04	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	90.14310	0.09014	98.02450	0.09802	90.143	12.29	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	77.78120	0.07778	84.80480	0.08480	77.781	12.73	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	66.61480	0.06661	72.80150	0.07280	66.615	13.22	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	64.81750	0.06482	70.86220	0.07086	64.818	13.30	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	63.94250	0.06394	69.91980	0.06992	63.943	13.35	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	40.28440	0.04028	44.45590	0.04446	40.284	14.87	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	39.70860	0.03971	43.87150	0.04387	39.709	14.90	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	34.94980	0.03495	39.01890	0.03902	34.950	15.19	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	26.97740	0.02698	30.82410	0.03082	26.977	15.79	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	26.62260	0.02662	30.45780	0.03046	26.623	15.82	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	11.67360	0.01167	14.65540	0.01466	11.674	18.05	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	10.38150	0.01038	12.77100	0.01277	10.382	18.08	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	7.25820	0.00726	8.29990	0.00830	7.258	18.16	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	6.97240	0.00697	7.90000	0.00790	6.972	18.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.19310	0.00019	0.09880	0.00010	0.193	18.53	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.85730	10.85730	10.87230	10.87230		9.94	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	198.14600	0.19815	200.52910	0.20053	198.146	9.88	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.44100	0.00244	2.14700	0.00215	2.441	18.23	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.87260	10.87260	10.88780	10.88780		10.19	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.59540	0.00060	0.56520	0.00057	0.595	17.31	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	142.72740	0.14273	153.88170	0.15388	142.727	11.43	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.94160	10.94160	10.95760	10.95760		10.54	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.38190	0.00138	1.33560	0.00134	1.382	16.68	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	216.57680	0.21658	218.89400	0.21889	216.577	10.27	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	207.59710	0.20760	221.48880	0.22149	207.597	11.47	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	21.78730	0.02179	29.19510	0.02920	21.787	22.57	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/02/2015	Any day expiry		10.99530	10.99530	11.01180	11.01180		10.74	0.00	0	0.00
\$ / R		On 25/02/2015	Any day expiry	10.80	Put	222.72160	0.22272	226.06270	0.22606	222.722	10.35	0	300.00
\$ / R		On 25/02/2015	Any day expiry	14.50	Call	34.86030	0.03486	39.43980	0.03944	34.860	23.24	0	300.00
\$ / R		On 26/02/2015	Any day expiry		10.99720	10.99720	11.01370	11.01370		10.73	0.00	0	0.00
\$ / R		On 26/02/2015	Any day expiry	8.30	Put	2.23050	0.00223	2.24140	0.00224	2.231	16.32	0	5,000.00
\$ / R		On 26/02/2015	Any day expiry	11.15	Call	273.42160	0.27342	289.80700	0.28981	273.422	11.26	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.03180	11.03180	11.04870	11.04870		10.95	3,199,222.00	290	40,402.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.10	Put	46.11780	0.04612	49.90980	0.04991	46.118	10.28	0	69,965.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.32	Put	75.54560	0.07555	80.21780	0.08022	75.546	10.00	0	24,155.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.51	Put	113.28680	0.11329	118.46030	0.11846	113.287	9.80	0	23,800.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.75	Put	203.91770	0.20392	208.30530	0.20831	203.918	10.31	0	10,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.79	Put	222.04590	0.22205	226.18620	0.22619	222.046	10.39	0	1,112.00
\$ / R		On 16/03/2015	Foreign Exchange Future	10.90	Put	276.20600	0.27621	279.51110	0.27951	276.206	10.63	0	46,165.00
\$ / R		On 16/03/2015	Foreign Exchange Future	12.00	Call	138.04260	0.13804	147.09390	0.14709	138.043	14.16	0	10,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future	12.61	Call	86.19190	0.08619	92.08660	0.09209	86.192	16.05	0	23,800.00
\$ / R		On 16/03/2015	Foreign Exchange Future	13.05	Call	64.85210	0.06485	69.31730	0.06932	64.852	17.39	0	24,155.00
\$ / R		On 16/03/2015	Foreign Exchange Future	14.20	Call	54.59420	0.05459	59.25850	0.05926	54.594	22.53	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.05300	11.05300	11.07000	11.07000		11.01	0.00	0	0.00
\$ / R		On 27/03/2015	Any day expiry	10.80	Put	230.39960	0.23040	233.74640	0.23375	230.400	10.50	0	300.00
\$ / R		On 27/03/2015	Any day expiry	14.85	Call	40.00820	0.04001	46.16280	0.04616	40.008	23.17	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.11470	11.11470	11.13210	11.13210		11.22	0.00	0	0.00
\$ / R		On 28/04/2015	Any day expiry	10.80	Put	235.31700	0.23532	238.66050	0.23866	235.317	10.58	0	300.00
\$ / R		On 28/04/2015	Any day expiry	15.15	Call	47.79910	0.04780	50.41500	0.05042	47.799	23.13	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.17070	11.17070	11.18840	11.18840		11.53	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry	10.80	Put	236.72320	0.23672	241.50440	0.24150	236.723	10.57	0	300.00
\$ / R		On 27/05/2015	Any day expiry	15.48	Call	49.63180	0.04963	52.40720	0.05241	49.632	22.86	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.20160	11.20160	11.21980	11.21980		11.56	0.00	0	20,648.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.08	Put	381.67380	0.38167	384.81490	0.38481	381.674	11.28	0	1,500.00
\$ / R		On 26/06/2015	Any day expiry		11.22900	11.22900	11.24770	11.24770		11.61	0.00	0	1,386.00
\$ / R		On 26/06/2015	Any day expiry	10.80	Put	242.95640	0.24296	246.48080	0.24648	242.956	10.72	0	300.00
\$ / R		On 26/06/2015	Any day expiry	15.88	Call	48.86630	0.04887	54.84900	0.05485	48.866	22.61	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.29360	11.29360	11.31330	11.31330		11.94	0.00	0	0.00
\$ / R		On 29/07/2015	Any day expiry	10.80	Put	245.13500	0.24514	250.65670	0.25066	245.135	10.77	0	300.00
\$ / R		On 29/07/2015	Any day expiry	16.15	Call	58.20440	0.05820	61.15410	0.06115	58.204	22.72	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.35030	11.35030	11.37100	11.37100		12.09	0.00	0	0.00
\$ / R		On 27/08/2015	Any day expiry	10.80	Put	246.87140	0.24687	254.75700	0.25476	246.871	10.81	0	300.00
\$ / R		On 27/08/2015	Any day expiry	16.50	Call	58.88020	0.05888	61.48940	0.06149	58.880	22.57	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.38700	11.38700	11.40800	11.40800		12.23	0.00	0	360.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	Put	177.52550	0.17753	183.41960	0.18342	177.525	10.88	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	Call	975.56200	0.97556	1,002.49970	1.00250	975.562	10.89	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	Call	388.89870	0.38890	406.34700	0.40635	388.899	13.76	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	Call	230.02410	0.23002	240.57290	0.24057	230.024	16.32	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.41780	11.41780	11.43850	11.43850		12.26	0.00	0	0.00
\$ / R		On 28/09/2015	Any day expiry	10.80	Put	252.33600	0.25234	260.26560	0.26027	252.336	10.98	0	300.00
\$ / R		On 28/09/2015	Any day expiry	16.80	Call	59.71210	0.05971	66.38690	0.06639	59.712	22.19	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.48390	11.48390	11.50380	11.50380		12.54	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	258.14500	0.25814	264.54080	0.26454	258.145	11.17	0	300.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	68.94300	0.06894	71.78420	0.07178	68.943	22.19	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry		11.54550	11.54550		11.56470	11.56470		12.67	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	258.88770	0.25889	265.54290	0.26554	258.888	11.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	62.76760	0.06277	65.25100	0.06525	62.768	21.96	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.58070	11.58070		11.59960	11.59960		12.78	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	915.08160	0.91508	941.31300	0.94131	915.082	11.42	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.60270	11.60270		11.62140	11.62140		12.78	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	260.10050	0.26010	266.73450	0.26673	260.100	11.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	60.83520	0.06084	63.05950	0.06306	60.835	21.94	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.69370	10.69370		10.70690	10.70690		8.46	1,047,982.60	98	1,262.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.85150	10.85150		10.86650	10.86650		9.94	21,703.00	2	111.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	29,112.45280	0.29112	30,726.40160	0.30726	29,112.453	9.78	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.03180	11.03180		11.04870	11.04870		10.95	0.00	0	5.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.20160	11.20160		11.21980	11.21980		11.56	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.53490	17.53490		17.61880	17.61880		8.26	27,792,816.50	1,585	61,694.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.11580	0.00012	0.15550	0.00016	0.116	11.55	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	14.74650	0.01475	11.31070	0.01131	14.747	9.10	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	37.89970	0.03790	27.86190	0.02786	37.900	8.74	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	139.46590	0.13947	99.46520	0.09947	139.466	8.52	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	174.25220	0.17425	128.09210	0.12809	174.252	8.78	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.09620	0.00010	0.19010	0.00019	0.096	14.68	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.02190	0.00002	0.03030	0.00003	0.022	16.57	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.02150	0.00002	0.02950	0.00003	0.021	16.85	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.01950	0.00002	0.02590	0.00003	0.020	18.41	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.78040	17.78040		17.86790	17.86790		9.73	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	877.90710	0.87791	814.88320	0.81488	877.907	11.27	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		17.90480	17.90480		17.99400	17.99400		10.17	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	658.34530	0.65835	607.02360	0.60702	658.345	10.82	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	865.47820	0.86548	807.08630	0.80709	865.478	11.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	967.75530	0.96776	906.50720	0.90651	967.755	11.66	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	33.42330	0.03342	38.10980	0.03811	33.423	15.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	23.25170	0.02325	25.05050	0.02505	23.252	16.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	23.18050	0.02318	24.96870	0.02497	23.181	16.48	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.05600	18.05600		18.14690	18.14690		10.68	451,400.00	25	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	298.91540	0.29892	0.00000	0.00000	298.915	12.42	340,763.56	1,140	570.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.31190	18.31190		18.40490	18.40490		11.75	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10171	0.10171		0.10203	0.10203		9.11	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10329	0.10329		0.10363	0.10363		10.36	154,933.50	1,500	16,359.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10511	0.10511		0.10547	0.10547		11.84	2,627.83	25	25.00
€ / R	On 15/09/2014	Foreign Exchange Future		13.86980	13.86980		14.06900	14.06900		8.20	14,604,899.40	1,053	64,652.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.32810	0.00733	3.49030	0.00349	7.328	9.52	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	69.22310	0.06922	26.84610	0.02685	69.223	8.20	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	166.70750	0.16671	63.78790	0.06379	166.708	8.96	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	464.20320	0.46420	283.29860	0.28330	464.203	10.62	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.00880	0.00001	0.03680	0.00004	0.009	18.96	0.00	0	49,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00700		0.00001		0.01240	0.00001	0.007	24.22	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.08540		14.08540		14.28750	14.28750		9.76	4,253,790.80	302	16,416.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	67.53820		0.06754		42.04690	0.04205	67.538	9.17	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	133.40640		0.13341		84.22020	0.08422	133.406	9.41	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	18.15800		0.01816		25.18780	0.02519	18.158	15.68	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.33200		14.33200		14.53760	14.53760		10.61	133,000,960.00	9,280	18,410.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	188.77450		0.18877		0.00000	0.00000	188.775	9.80	2,737,230.25	14,500	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	269.69390		0.26969		201.97920	0.20198	269.694	10.09	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	278.70250		0.27870		209.30910	0.20931	278.703	10.12	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	244.85880		0.24486		0.00000	0.00000	244.859	12.01	174,584.32	713	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	234.81370		0.23481		0.00000	0.00000	234.814	12.12	6,809,597.30	29,000	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	194.57380		0.19457		241.28260	0.24128	194.574	12.62	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	189.96950		0.18997		235.49520	0.23550	189.970	12.68	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.56790		14.56790		14.77630	14.77630		11.18	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			524.35100		524.35100		521.24900	521.24900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			532.67600		532.67600		529.53800	529.53800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			541.87800		541.87800		538.69500	538.69500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			441.08900		441.08900		439.98500	439.98500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			448.09300		448.09300		446.98200	446.98200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			522.73800		522.73800		520.63100	520.63100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			531.03800		531.03800		528.91000	528.91000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			475.28400		475.28400		473.25700	473.25700			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			482.83000		482.83000		480.78300	480.78300			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			491.17100		491.17100		489.09600	489.09600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.01860		10.01860		9.99740	9.99740		7.59	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.10440		10.10440		10.08360	10.08360		8.85	15,985,160.80	1,582	9,471.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	20.85830		0.02086		24.47800	0.02448	20.858	9.65	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	71.16260		0.07116		81.74120	0.08174	71.163	8.94	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	214.07200		0.21407		209.30190	0.20930	214.072	8.87	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	38.74000		0.03874		39.42640	0.03943	38.740	10.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	34.00930		0.03401		34.73290	0.03473	34.009	10.79	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20580		10.20580		10.18630	10.18630		10.03	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.30160		10.30160		10.28360	10.28360		10.61	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.86200		9.86200		9.83120	9.83120		5.41	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.98680		9.98680		9.95680	9.95680		9.22	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.12930		10.12930		10.10020	10.10020		9.65	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			11.56770		11.56770		-12.90600	-12.90600			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			656.46060		656.46060		665.24700	665.24700			0.00	0	26,600.00

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 CAFH	On 12/12/2014	Can-Do Future	747.35680		747.35680		755.73820	755.73820			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	294.17110		294.17110		-199.69740	-199.69740			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	577.99470		577.99470		587.98150	587.98150			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	3.82150		3.82150		5.78690	5.78690			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.49280		11.49280		11.65050	11.65050		8.79	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.67440		11.67440		11.83500	11.83500		10.36	3,502,320.00	300	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.88600		11.88600		12.04850	12.04850		11.27	297,150.00	25	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73940		1.73940		1.74130	1.74130		8.84	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75430		1.75430		1.75630	1.75630		9.27	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.77350		1.77350		1.77610	1.77610		10.84	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.59345		124.59345		124.59616	124.59616			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.58715		126.58715		126.59311	126.59311			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.40565		84.48696		9.47300	83.97584			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.48952		85.82841		9.55873	85.31126			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.55721		83.52176		9.62835	82.99707			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	473.44000		473.44000		471.52800	471.52800			0.00	0	396.00
GOVI	On 05/02/2015	GOVI	480.95700		480.95700		479.02600	479.02600			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	489.26500		489.26500		487.30900	487.30900			0.00	0	0.00

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		117.89841	117.89841		118.34391	118.34391			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.62807	118.62807		119.08361	119.08361			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future		123.21412	123.21412		123.21702	123.21702			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future		123.88423	123.88423		123.89028	123.89028			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		123.68482	123.68482		123.68787	123.68787			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future		125.66386	125.66386		125.66998	125.66998			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future		133.29850	133.29850		133.46636	133.46636			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future		133.98319	133.98319		134.15702	134.15702			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future		220.35900	220.35900		220.39600	220.39600			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future		223.88500	223.88500		223.92700	223.92700			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		227.77900	227.77900		227.82600	227.82600			0.00	0	0.00
ILBI	On 06/11/2014	Index Future		597.73600	597.73600		597.04800	597.04800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		607.23900	607.23900		606.54200	606.54200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate		144.93709	144.93709		144.74418	144.74418			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.19000	93.81000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.23000	93.77000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.30000	93.70000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.35000	93.65000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.41000	93.59000		6.46000	93.54000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.59000	93.41000		6.64000	93.36000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.70000	93.30000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.85000	93.15000		6.92000	93.08000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.00000	93.00000		7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.13000	92.87000		7.22000	92.78000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.29700	1.29700		1.31400	1.31400			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.29800	1.29800		1.31480	1.31480			0.00	0	0.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.29920	1.29920		1.31580	1.31580			0.00	0	0.00
R157	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			7.99312		123.30715		8.06047	122.72578		8.15	18,496,072.50	150	48,649.00
R186	On 06/11/2014	Bond Future	7.70	Call	665.39000		0.66539		530.77000	0.53077	665.390	7.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	935.34000		0.93534		759.69000	0.75969	935.340	7.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,676.73000		1.67673		1,408.03000	1.40803	1,676.730	8.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,281.15000		3.28115		2,874.94000	2.87494	3,281.150	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	663.57000		0.66357		838.73000	0.83873	663.570	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	395.82000		0.39582		516.01000	0.51601	395.820	8.25	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	329.59000		0.32959		434.24000	0.43424	329.590	8.28	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	294.57000		0.29457		390.60000	0.39060	294.570	8.30	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	17.17000		0.01717		26.32000	0.02632	17.170	8.63	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.04764		119.96891		8.11707	119.38132		8.71	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	440.97000		0.44097		523.52000	0.52352	440.970	9.06	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.08530		122.04424		8.15700	121.44857		8.89	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.15232		289.15232		288.07621	288.07621			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.76227		287.76227		286.67623	286.67623			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			234.22387		234.22387		234.22997	234.22997			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			234.77602		234.77602		234.78787	234.78787			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.69493		101.85722		7.76771	101.41690		6.80	407,428,880.00	4,000	9,834.00
R2023	On 05/02/2015	Bond Future			7.75144		103.47451		7.82696	103.02966		6.88	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.78187		101.33590		7.86033	100.88506		7.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.78079		103.29461		7.86320	102.83238		7.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	672.01000		0.67201		753.56000	0.75356	672.010	7.64	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.76950		105.05495		6.83963	104.87222		2.37	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	507.39000		0.50739		412.36000	0.41236	507.390	2.35	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	741.51000		0.74151		621.68000	0.62168	741.510	2.37	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.81338		106.72298		6.89006	106.53995		2.32	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,153.69000		2.15369		1,992.98000	1.99298	2,153.690	2.42	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.79019		104.39833		6.87501	104.21393		2.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 06/11/2014	Bond Future	8.39812	98.83361	8.48055	98.15284			0.00	0	4,188.00
R2030			On 05/02/2015	Bond Future	8.45461	96.39594	8.53932	95.70681			0.00	0	0.00
R2030			On 07/05/2015	Bond Future	8.49902	98.06431	8.58615	97.36491			0.00	0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 06/11/2014	Bond Future	8.66225	100.76839	8.72413	100.17286			0.00	0	6,708.00
R2037			On 05/02/2015	Bond Future	8.71821	98.11101	8.78161	97.50851			0.00	0	3,280.00
R2037			On 07/05/2015	Bond Future	8.76347	99.80922	8.82848	99.19792			0.00	0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204			On 06/11/2014	Bond Future	7.05891	106.42063	7.11740	106.21114			0.00	0	12,681.00
R204	7.99	Put	On 06/11/2014	Bond Future	10.60000	0.01060	15.84000	0.01584	10.600	3.61	0.00	0	1,270.00
R204			On 05/02/2015	Bond Future	7.10715	104.07526	7.16931	103.86501		3.55	0.00	0	0.00
R204			On 07/05/2015	Bond Future	7.11749	105.87533	7.18407	105.66325		3.55	0.00	0	0.00
R204			On 06/08/2015	Bond Future	7.06320	103.88011	7.13641	103.66112		3.44	0.00	0	0.00
R204	8.41	Put	On 06/08/2015	Bond Future	240.95000	0.24095	272.18000	0.27218	240.950	3.64	0.00	0	699.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044			On 06/11/2014	Bond Future	8.72552	102.68344	8.78734	102.03536			0.00	0	2,473.00
R2044			On 05/02/2015	Bond Future	8.77925	99.93131	8.84256	99.27539			0.00	0	0.00
R2044			On 07/05/2015	Bond Future	8.82290	101.66094	8.88775	100.99547			0.00	0	0.00
R2048			On 06/11/2014	Bond Future	8.72137	102.02715	8.78321	101.36134			0.00	0	26,250.00
R2048			On 05/02/2015	Bond Future	8.77651	103.64706	8.83986	102.97314			0.00	0	1,277.00
R2048			On 07/05/2015	Bond Future	8.81637	101.00480	8.88121	100.32106			0.00	0	0.00
R2048			On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207			On 06/11/2014	Bond Future	7.30899	102.07904	7.37736	101.78952			247,643,751.04	2,426	35,102.00
R207			On 05/02/2015	Bond Future	7.36153	100.05861	7.43347	99.76697		4.62	0.00	0	0.00
R207			On 07/05/2015	Bond Future	7.38830	101.78957	7.46438	101.49463		4.69	0.00	0	0.00
R207	7.73	Call	On 07/05/2015	Bond Future	2,316.44000	2.31644	2,135.45000	2.13545	2,316.440	4.75	0.00	0	66.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208			On 06/11/2014	Bond Future	7.46930	97.16750	7.54244	96.81022		5.56	0.00	0	16,437.00

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	8.50	Put	13.44000		0.01344		21.35000	0.02135	13.440	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.52303		98.71060		7.59939	98.35003		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.55056		97.01550		7.63054	96.65039		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.53887		98.89156		7.62375	98.51684		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	443.69000		0.44369		504.11000	0.50411	443.690	5.97	0.00	0	198.00
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 06/11/2014	Bond Future			8.57497		78.09813		8.64185	77.56504		12.75	12,495,700.80	160	25,706.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,355.21000		1.35521		1,140.41000	1.14041	1,355.210	12.62	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,419.41000		2.41941		2,102.80000	2.10280	2,419.410	12.75	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,493.64000		3.49364		3,104.92000	3.10492	3,493.640	12.89	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,785.67000		3.78567		3,381.31000	3.38131	3,785.670	12.93	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,085.23000		4.08523		3,666.31000	3.66631	4,085.230	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	208.86000		0.20886		275.93000	0.27593	208.860	13.11	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	79.96000		0.07996		110.82000	0.11082	79.960	13.29	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	57.61000		0.05761		81.10000	0.08110	57.610	13.35	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	10.27000		0.01027		15.66000	0.01566	10.270	13.47	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	7.90000		0.00790		12.19000	0.01219	7.900	13.47	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	6.04000		0.00604		9.44000	0.00944	6.040	13.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.62728		79.33844		8.69574	78.79870		13.18	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.66677		77.56060		8.73686	77.01293		14.09	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.68868		79.06109		8.76083	78.50082		13.92	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,200.77000		1.20077		1,313.03000	1.31303	1,200.770	14.61	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.52424		173.52424		173.52917	173.52917			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.30079		176.30079		176.31001	176.31001			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.39664		132.39664		132.28052	132.28052			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.90929		132.90929		132.79453	132.79453			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.87491		137.87491		137.18802	137.18802			0.00	0	14,864.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 05/02/2015			Bond Future	138.31848	138.31848		137.62399	137.62399			0.00	0	0.00
R212	On 31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014			Bond Future	8.43355	88.79856		8.51081	88.18547		11.09	0.00	0	29,178.00
R213	On 05/02/2015			Bond Future	8.49097	90.20848		8.57028	89.58782		11.43	0.00	0	0.00
R213	On 07/05/2015			Bond Future	8.53073	88.22062		8.61213	87.59076		12.26	0.00	0	0.00
R213	On 28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014			Bond Future	8.65523	79.05692		8.71701	78.53955		13.40	0.00	0	6,058.00
R214	On 06/11/2014	9.20	Call	Bond Future	4,745.21000	4.74521		4,323.88000	4.32388	4,745.210	13.79	0.00	0	2,500.00
R214	On 06/11/2014	9.80	Put	Bond Future	40.07000	0.04007		55.82000	0.05582	40.070	14.27	0.00	0	2,500.00
R214	On 05/02/2015			Bond Future	8.70862	80.31215		8.77184	79.78855		13.84	0.00	0	0.00
R214	On 07/05/2015			Bond Future	8.74681	78.40669		8.81149	77.87530		14.91	0.00	0	0.00
R214	On 28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014			Foreign Exchange Future	20,535.96000	20,535.96000		20,679.89000	20,679.89000			0.00	0	0.00
RAIN	On 12/12/2014			Foreign Exchange Future	20,813.41000	20,813.41000		20,960.72000	20,960.72000			0.00	0	0.00
TRY / R	On 15/09/2014			Foreign Exchange Future	4.94610	4.94610		4.94940	4.94940		3.86	0.00	0	0.00
TRY / R	On 12/12/2014			Foreign Exchange Future	4.92470	4.92470		4.92690	4.92690		7.20	0.00	0	0.00
TRY / R	On 16/03/2015			Foreign Exchange Future	4.90450	4.90450		4.90620	4.90620		8.33	0.00	0	0.00

Total for Derivatives : **1,345,098,584.74** **117,418** **3 756 958.00**

i-Bonds

AA02	On 28/03/2016			Spot Bond	0.00000	100.00000		0.00000	101.20400			0.00	0	0.00
AA03	On 11/05/2015			Spot Bond	6.97500	104.99577		6.97500	104.97620			0.00	0	0.00
AA04	On 22/03/2017			Spot Bond	0.00000	100.00000		0.00000	101.46785			0.00	0	0.00
AA05	On 22/03/2019			Spot Bond	8.26000	108.05828		8.26000	108.03452			0.00	0	5,000,000,000.00
AA06	On 15/04/2021			Spot Bond	0.00000	100.00000		0.00000	101.07632			0.00	0	0.00
AA07	On 15/04/2021			Spot Bond	8.96500	106.36796		8.96500	106.34247			0.00	0	0.00
AB010	On 21/11/2022			Spot Bond	0.00000	100.00000		0.00000	100.30369			0.00	0	0.00
AB011	On 21/11/2023			Spot Bond	0.00000	100.00000		0.00000	100.39174			0.00	0	0.00
AB013	On 21/11/2018			Spot Bond	9.12500	99.63785		9.12500	99.61369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.09500	104.17941		7.09500	104.15966			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.69950			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.39000	107.98936		8.39000	107.96524			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.43000	139.12798		1.43000	139.10983			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.36000	127.34797		2.36000	271.51007			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89024			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47279			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82402			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.81682			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.81190			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.20082			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.10003			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.12914			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.06000	128.43098		3.06000	128.40865			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.18000	119.65497		4.18000	119.63052			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.93000	104.10410		4.93000	104.08081			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.76076		100.00000	65.60144			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.10000	171.68902		2.10000	171.66353			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.11708		2.76000	162.09014			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.13000	173.50351		2.13000	173.47762			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76000	186.39970		1.76000	186.37374			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.78625	77.56065		7.78625	77.54472			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.78625	77.56065		7.78625	77.54472			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60172			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.18287			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06453			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.11000	102.32203		7.11000	102.30250			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38192			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.26500	105.78785		7.26500	105.76734			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10544			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.59000	94.87125		2.59000	107.27886			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45500	102.81356		2.45500	159.72148			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.36000	117.66376		2.36000	212.42114			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.33000		91.07263		9.33000	91.04968			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	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.98118			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.14500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.45301		9.63000	108.42514			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	9.42000		110.02861		9.42000	110.00093			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.67000		93.52843		8.67000	93.50675			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.51500		109.31177		9.51500	109.28401			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.93881			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.81651			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.94000		105.64947		7.94000	105.62711			0.00	0	1,456,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS11	On 09/04/2021	Spot Bond	8.67500		107.65488		8.67500	107.62990			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.92500		103.79183		6.92500	103.77263			0.00	0	8,900,000.00
ABS6	On 01/06/2020	Spot Bond	8.60000		100.43959		8.60000	100.41648			0.00	0	619,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.64000		94.05358		9.64000	94.02952		38,560,000,000,000.00	4,000,000,000	3,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.75500		102.07713		7.75500	102.05603			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000		217.38079		2.17000	275.38006			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000		126.44652		1.37000	129.25015			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.09500		128.70801		2.09500	131.27394			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00451		100.00000	0.00449			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.96670		100.00000	66.80447			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.42500		101.72539		11.42500	101.69469			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51425			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.28226		100.00000	4.27188			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.52701			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.70749			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.52424		100.00000	25.46241			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.50148			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.06818		11.00000	65.04958			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.52424		100.00000	25.46241			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.83035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.01169			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74950			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80413			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.82817			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84826			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84826			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85339			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.94758			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85339			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84312			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.26731			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.91817			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.55947			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.77139			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.82578			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.84759			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.80391			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70582			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.12000	105.71664		9.12000	105.82736			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.92415			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59557			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.09612			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.09036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.17452			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.74942			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.69479			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.68168			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.75312			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12809			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.75127			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42958			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38244			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.20777			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54584			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.13775			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.75600			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.94633			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54638			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50919			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58137			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.71686			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.64034			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.55294			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.57700			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.80199		10.23000	104.77358			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.56388		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.87231		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.20000	104.42025	9.20000	104.39460		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71023		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	115.31080	1.75000	115.36010		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83220		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.57900		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68096		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.73541		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.62649		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.72453		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.29932		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89219		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.50525		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.60688		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.85770		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.72453		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.67191		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.76464		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.79304		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.10848		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.38782		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.79968		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.79968		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90962			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.69185			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90693			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.05381			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90962			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.16575			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.83684			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.82254			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.48922			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.33783			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58290			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56765			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.36060			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.60905			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.62244			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.68096			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.58508			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.58290			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.72978			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56471			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85667			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.83056			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.82137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		14.15742		100.00000	14.12312			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.35071			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.38657			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.41041			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.04838			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.15428			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.29533			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.01189			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.72500		100.86029		7.72500	100.83941			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.30678			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.52252			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.18000		101.34842		8.18000	101.32634			2,188,968,000,000.00	267,600,000	283,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.11500		119.29802		9.11500	119.26897			0.00	0	1,590,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		96.31426		100.00000	96.06856			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.20500		105.10998		7.20500	105.08977			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		90.75809		100.00000	90.53834			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.07000		103.71032		9.07000	103.68533			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.66609		100.00000	15.63141			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.86500		103.83652		9.86500	103.80935			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500		164.55429		2.70500	164.52719			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07041			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.04834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.60358			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.30297			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47627			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.62649			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.12297			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97543			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	102.72000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.97822			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.42393			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.61000	128.94476		2.61000	293.28805			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	95.70319			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.36851			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.62244			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		100.00000	13.55462		100.00000	13.53957			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.92608			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.47392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45211			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42850			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.67000	108.09903		8.67000	108.07397			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37107			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.85456			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.19164			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62644			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.29766			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.24500	103.94887		9.24500	103.92320			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.23000	109.55528		7.23000	109.53402		20,489,820,000,000.00	2,834,000,000	2,834,000,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		37.92383	100.00000		37.75706			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55415			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41531			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.55000	103.87083		7.55000	103.84945			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.54000	108.03820		8.54000	108.01352			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.02211	104.57273		11.02211	103.59232			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.08778	102.59417		11.08778	102.40318			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.11247	102.53448		11.11247	102.37158			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.01326			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.13700	102.40436		11.13700	102.31412			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.71988	102.41788		11.71988	102.41316			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06095			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06095			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.06101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.27211	101.73988		11.27211	101.89591			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.22180	103.51781		11.22180	102.41015			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.08778	102.59417		11.08778	102.40318			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.09373	102.83365		11.09373	102.59407			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.24069	97.42994		10.24069	102.12553			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.95611			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.94010			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.94010			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.83589			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92623			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05019	100.83227		11.05019	101.28237			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.31500	101.63922		11.31500	101.56730			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88327			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.24000	71.25716		11.24000	99.34103			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92617			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.77508			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.75787		9.28000	101.76037			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.91169			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.07000	70.02488		11.07000	99.16638			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.85485			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.90221			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.90221			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.79918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.83210			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.91769			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.51092			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.92625			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.91769			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.83589			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85131			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.91778			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38405			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.02211	105.09271		14.02211	104.14958			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.17902	103.26556		15.17902	103.27837			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04835	103.11925		14.04835	102.93795			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.51673			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.51673			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.51673			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.61106			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.18613			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	20.17179		100.00000	20.13352			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.20233		100.00000	22.14854			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.20661		100.00000	20.15766			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.47322		100.00000	12.44300			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.47322		100.00000	12.44300			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.08072		100.00000	15.04419			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.06719		100.00000	13.03553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90945			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.92031			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.09107			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.15971			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.49329		100.00000	8.47271			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.49329		100.00000	8.47271			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond		100.00000	80.75221		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	40,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond		2.07000	104.04692		2.07000	178.26538			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.03500	96.57206		8.03500	153.35184			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.03500	97.87317		8.03500	153.67116			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.42000	100.77767		8.42000	100.75496			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.61721			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.67000	101.52164		7.67000	101.50088			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01371			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98023			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00019			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06669			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13315			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.67546	100.00000	23.61810		0.00		0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.76049		0.00		0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79842		0.00		0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.81467		0.00		0	0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82008		0.00		0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.88503		0.00		0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.97154		0.00		0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.82511	100.00000	14.78920		0.00		0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.82511	100.00000	14.78920		0.00		0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58092		0.00		0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.70583		0.00		0	0.00	
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.73990		0.00		0	0.00	
BG42A4	On 15/03/2017	Spot Bond	8.09000	105.84146	8.09000	105.81865		0.00		0	0.00	
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.84209		0.00		0	0.00	
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02363		0.00		0	0.00	
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.58229	100.00000	10.55665		0.00		0	0.00	
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.58229	100.00000	10.55665		0.00		0	0.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.01532		0.00		0	0.00	
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.34575		0.00		0	0.00	
BID06	On 30/06/2019	Spot Bond	8.37000	67.81865	8.37000	103.56030		0.00		0	3,000,000,000.00	
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.33838		0.00		0	0.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.13436		0.00		0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.31897		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.36974			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.31331			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.32915			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35789			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.47692			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.67721			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		65.03737	100.00000		66.66090			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.04222			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07276			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.82937	100.00000		20.77891			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.81111			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.42343			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.37000		105.35130		7.37000	105.33026			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.19000		114.32058		9.19000	114.29267			0.00	0	273,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.43211			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.04000		105.80868		9.04000	105.78326			0.00	0	1,414,033,400.00
CBL12	On 06/09/2018	Spot Bond	12.27000		97.16188		12.27000	97.12993			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.06309			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.23000		102.28428		11.23000	102.25392			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.53496			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.08000		103.74211		9.08000	103.71708			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.88034			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.67000		98.25097		11.67000	98.22069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.48109			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.33873			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.65600			0.00	15,200,000,000	4,100,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.99500		96.54459		9.99500	96.51901			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.86500		118.29679		9.86500	118.26566		1,298,234,000,000.00		131,600,000	131,600,000.00
CCT02	On 12/06/2024	Spot Bond	9.71500		114.59673		9.71500	114.56703			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.04500		113.98230		9.04500	113.95490			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.44000		106.23258		11.44000	106.20047			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.61556			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.86466			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.17263			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29202			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.06873			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.16534			0.00	3,400,000,000	1,000,000,000.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63206			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.69852			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.77491			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.68925			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.68215			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71965			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58519			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.74953			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.56582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.89377		10.11000	101.86648			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.26355			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.29221		2.76000	119.27243			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.36692		3.14000	119.11301			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.20119		8.25000	100.17882			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.36304		3.10000	118.69908			17,360,000,000,000.00	5,600,000,000	2,800,000,000.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.37237		2.40000	118.71022			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.47904			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.12365			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07066			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45500		103.48376		8.45500	103.46035			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.25942			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.23860			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01970			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03403			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50500		103.60389		8.50500	103.58032			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50500		103.60389		8.50500	103.58032			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55500		102.41000		8.55500	102.38656			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.79323			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.98114			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.17634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.17634			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51254			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.81851			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.28876			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.30639			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.39809		9.35000	100.37317			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.39809		9.35000	100.37317			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.28816			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.28892			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07403			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69731			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.79840			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.80373			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69731			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.69731			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.77603			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.56974			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.13320			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.68499			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.68499			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.68499			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.02847			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.00000	106.75234		9.00000	106.72680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78587			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04458			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06927			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.05864			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11658			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35583			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34468			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.31024			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.53104			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10034			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.82083			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64802			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.60470			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.00202			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.67197			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01511			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77157			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.34731			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65114			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75139			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52654			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.91779			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65120		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64625		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.37046		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	103.29925		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.94197		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.79654		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.49215		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.00817		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.28539		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.58374		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.61000	97.27521	10.61000	97.24789		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.13000	98.95366	11.13000	98.92454		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57033		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.93574		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.57047		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97201		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.89996		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	103.09885	8.80500	103.11488		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.69185		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98189		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	117.83002		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.77244		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.80511		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.93138		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.83700			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57961			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57961			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	105.48436			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.01181			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57033			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.21963			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	107.28001			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90449			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.25118			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57982			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56324			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	102.09897			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.59653			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.87044			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.89548			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.58670			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53236			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.85168			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.21883			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.56192			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.84940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.96584		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.53495		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	101.53313	10.55000	104.80546		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.79000	106.19457	9.79000	109.45119		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	103.59259		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.82841		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.93000	107.79547	11.93000	111.79939		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.86347		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.96000	105.24414	11.96000	105.07817		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.39000	105.03406	10.39000	104.88960		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.86347		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.93440		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.06195		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.89437		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.20539		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.69185		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64055		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.29500	107.38853	9.29500	107.22604		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03012		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.87696		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	104.62993	10.55000	104.92265		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	104.71642	11.00000	99.22916		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.95367		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.16760		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96584			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.72000		106.70576		11.72000	106.19204			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.25564			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.90653			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.97200			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.78574			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.16117		7.01000	39.77286			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	162.00063			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	8.42000		100.77767		8.42000	139.53221			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.03500		34.86741		8.03500	153.35184			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.03500		35.29078		8.03500	153.67116			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.20773			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.14110			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31359			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31359			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.81506			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69270			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.71679			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72453			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97201			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.56329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.64827			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63738			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.09389			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.31136			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.24526			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60500		105.79244		8.60500	108.81185			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.49000		103.94196		8.49000	103.91835			0.00	0	744,300,000.00
COJ05	On 05/06/2023	Spot Bond	9.90500		116.40775		9.90500	116.37700			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.22500		105.70625		8.22500	105.68297			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.49500		111.12531		9.49500	111.09730			0.00	0	600,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.57000		106.34089		9.57000	106.31374			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.92000		99.34263		9.92000	99.31635			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.76500		100.43294		10.76500	100.40416			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.76500		93.19869		10.76500	93.17199			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29514			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.23284			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.14359			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17790			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.70071			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.27696			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.81500		103.43902		10.81500	103.03671			0.00	0	700,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.94550		100.00000	11.91656			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.85276		100.00000	4.82875			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.87002		100.00000	11.80810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.82628			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.81500	100.49973		7.81500	100.47880			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.29793			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.23896			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08670			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	84.84200		100.00000	84.65176			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98060			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.75510			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.04229			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64991			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.76902			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.24682			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.63413			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.28721			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47660			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.96735			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.49500	104.73755		8.49500	104.71375			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23500	116.14455		7.23500	116.12200			88,267,000,000.00	12,200,000	672,200,000.00
DV22	On 07/02/2020	Spot Bond	8.19500	106.23075		8.19500	106.20757			1,211,628,291,500.00	147,849,700	1,614,659,700.00
DV23	On 27/02/2023	Spot Bond	8.76000	107.65075		8.76000	107.62568			1,641,385,728,000.00	187,372,800	1,838,373,400.00
DV24	On 18/02/2024	Spot Bond	8.77000	106.39327		8.77000	106.36847			1,220,784,000,000.00	139,200,000	139,200,000.00
DV29	On 18/02/2029	Spot Bond	9.41500	105.94018		9.41500	105.91370			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92854			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31768			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21025			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51100			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.82160			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.79000		127.99078		7.79000	127.96420			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.45316			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		102.83624		0.20000	135.05920			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500		124.76340		1.91500	124.74553			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.91500		112.22259		1.91500	112.20652			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000		110.45165		2.04000	110.43546		37,699,200,000,000.00	18,480,000,000		0.00
EL31	On 02/06/2031	Spot Bond	2.10000		102.56526		2.10000	102.55005			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.39500		106.38726		9.39500	106.36073			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.24500		107.03535		9.24500	107.00906			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81500		104.91482		9.81500	104.88751			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.10500		95.89770		10.10500	98.58311			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.19000		107.81244		10.19000	106.39311			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46983			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.22476			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.93030			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.57182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33839			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.35924			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		94.11493		100.00000	93.88081			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		66.01003		100.00000	65.80394			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		87.47086		100.00000	87.26837			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		75.04918		100.00000	74.90541		290,000,000,000,000.00	2,900,000,000	2,900,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		131.71983		3.00000	131.69703			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.28500		103.64831		11.28500	103.61740			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.87088			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.97904			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.61538			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.65000		100.64991		9.65000	100.62399			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.39624			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.23640			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.48573			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.44867			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47694			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.87957			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40331			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.42009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.39995			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.41394			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40917			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.40350			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.84500		101.04724		6.84500	101.02856			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.55000		108.86191		7.55000	108.83987		4,036,981,980,000.00		534,699,600	10,649,206,300.00
ES23	On 25/01/2023	Spot Bond	8.29000		111.41113		8.29000	111.38655		295,658,287,184,000.00		35,664,449,600	24,834,920,200.00
ES26	On 02/04/2026	Spot Bond	8.68000		97.44017		8.68000	97.41755		22,717,147,572,000.00		2,617,182,900	9,222,744,700.00
ES33	On 15/09/2033	Spot Bond	9.34500		83.61381		9.41000	83.09435		21,840,596,662,500.00		2,337,142,500	37,336,371,400.00
ES42	On 25/04/2042	Spot Bond	9.49500		93.49179		9.49500	93.46809			0.00	0	23,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.44211			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.43155			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29529			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03906			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.49895			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.08846			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.32742			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19312			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.25215		100.00000	11.22489			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.95072		100.00000	10.92419			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.54119			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.60677			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.73763			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.86807			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond			6.52500		99.89285		6.52500	99.87502			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond			9.07000		99.84895		9.07000	99.82476			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond			0.00000		100.00000		0.00000	99.96552			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond			0.00000		100.00000		0.00000	99.96546			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond			0.00000		100.00000		0.00000	100.96287			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond			0.00000		100.00000		0.00000	103.38028			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.13247			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond			0.00000		100.00000		0.00000	100.13473			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond			9.99500		102.70872		9.99500	102.67133			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond			10.87000		106.37207		10.87000	106.34131			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.47980			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond			2.19500		129.55211		2.19500	130.40159			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			2.20000		128.87392		2.20000	274.76461			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond			2.30000		103.68957		2.30000	110.20430			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			2.43500		103.04552		2.43500	160.08191			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond			2.25000		119.54238		2.25000	215.81329			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond			7.53500		105.51675		7.53500	105.49555			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond			7.84200		62.50379		7.84200	61.84762			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			9.46300		39.99954		9.46300	39.08973			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			9.70000		38.70789		9.70000	37.78175			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond			100.00000		67.71800		100.00000	67.59259			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond			100.00000		74.33724		100.00000	74.19621			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond			0.00000		100.00000		0.00000	100.13861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.03366		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74958		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92878		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.40118	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.40118	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90962		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81600		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.07573		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87696		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.32230	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.00103		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.48590		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.40985		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.54426		100.09221	16.50415			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69621			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.45868			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.02465			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.27376			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.07690			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88498			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90687			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.73423			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.35552			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.74630			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.32076		13.22500	59.29979			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.64174			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.64392			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.44880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.72234			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500	94.97795		3.54500	98.24431			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.80076			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.80076			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.40565			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57033			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83486			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.69185			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.65046			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.81964			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.94662			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.56917			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.81087			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.00299			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.24682			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76156			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.24465			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.63085			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.77898			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58097			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35031			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.42822			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16899			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.88350			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.15395			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55146			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13074			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13400			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.11104			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00306			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.11104			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99874			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.71829			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.53146		8.75000	100.77921			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.52298			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.44083		100.00000	11.39182			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.43788		100.00000	10.39317			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.77163			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.89150			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.88061			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.95642			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92010			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.43500		116.44283		3.43500	120.11432			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.91556			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.93523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.41500	107.52073		3.41500	120.27273			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.71000	99.94849		1.71000	127.68252			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43500	104.88289		3.43500	120.11432			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.69000	101.78457		2.69000	125.36850			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.76000	104.33883		2.76000	132.44892			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03606			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.66208			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90249			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.79222			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22577			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.14279			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.82906			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.82689			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.54828			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.52418			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.04447		100.00000	11.01771			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.38698		100.00000	21.33460			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	63.25632		100.00000	63.05882			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.39527		100.00000	18.21369			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000	147.97683		4.83000	150.18330			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.49780			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.35441			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.53932			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.99131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.47144			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.54404			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.50196			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06300		82.83515		2.06300	101.69731			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		100.45761		2.47000	131.67102			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.94410			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.34562		10.38000	101.31740			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.34562		10.38000	101.31740		51,900,000,000,000.00	5,000,000,000	2,500,000,000.00	
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.68042			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.93501			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		97.89003		2.61000	106.26026			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000		205.88248		2.56000	206.41948			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		106.84789		2.58000	106.83068			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.09115			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000		205.00234		2.59000	205.53725			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.03631			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		109.20260		2.40000	109.18554			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		105.14761		2.67000	105.13042			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24514			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	52.01900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57062			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		103.13659		2.77500	103.18789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	3.45000		100.11017		3.45000	100.08262			1,725,000,000,000.00	500,000,000	500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.71000		124.08522		2.71000	264.55128			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.21000		128.77790		2.21000	274.55984			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.93000		122.08598		2.93000	260.28733			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.56500		101.53582		2.56500	127.23066			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.86379			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.09500		131.29336		2.09500	127.26002			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06480			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.29694			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.72612			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		106.17675		2.45000	106.16003			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.81291		104.97509	16.76990			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.36325		101.07593	22.30855			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.74644		100.44759	17.17530			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.94761		100.76967	23.88919			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.08000		116.92426		2.08000	116.90697			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.26000		97.82049		2.26000	110.61478			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.55093			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000		97.54817		2.29000	110.30677			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.25802			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.41000		126.87559		2.41000	342.72674			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.63357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.25636			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.27036			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.67500		100.91393		6.67500	105.26624			0.00	0	613,200,000.00
FRX16	On 15/09/2016	Spot Bond	7.56500		104.66677		7.56500	104.64565			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88000		105.74491		7.88000	105.72270			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03000		111.81343		8.03000	111.78938			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57000		104.60888		8.57000	104.58503			0.00	0	821,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.76500		103.76969		8.76500	103.74537			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.33000		91.07263		9.33000	91.04968			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.46500		110.95722		9.46500	110.92918			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.77500		100.85085		9.77500	102.21687			0.00	0	1,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.14500		95.37036		10.14500	95.34472			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.13500		83.17704		10.13500	83.15457			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.42160			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.47630			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.49817			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.55279			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.64023			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.70580			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.98986			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.34423			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.35952			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.36314			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.37335			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.38870			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.40149			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.45766			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.41346			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.65120			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.89000	105.24708		8.89000	105.22207			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.59481			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.16954			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.83969			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.85783			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.89289			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.93638			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.99670			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	100.00002			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.30250			0.00	0	60,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07404			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.16567			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.94165			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.38435			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.50328			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.26007			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31376			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.57739			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10311			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.39114			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.86291			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.69404			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.75929			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71665			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.54663			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	101.00756			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.39170	102.02543		7.39170	96.50761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.05415			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.39197	101.68869		8.39197	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	101.11403			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.84227	101.75072		8.84227	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18717			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.08514			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21553			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26023			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67624			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.92000	102.69009		8.92000	102.66574			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93000	109.47932		7.93000	109.45619			12,481,820,000,000.00	1,574,000,000	30,834,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	130.91025		1.99000	279.10773			0.00	0	19,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000	133.57246		2.01000	284.78357			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33000	100.26991		9.33000	100.24507			20,246,100,000,000.00	2,170,000,000	8,106,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.28000	100.71298		9.28000	100.68816			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	94.20450		100.00000	93.96660			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	42.76770		100.00000	42.66409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.83066	100.00000	21.77778				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.08891	100.00000	14.05478				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.17569	100.00000	65.01779				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000		116.67004	1.65000	117.09149				64,220,000,000.00	38,000,000	69,763,100,300.00
I2038	On 31/01/2038	Spot Bond	1.85000		121.93034	1.85000	121.91310				1,931,400,000,000.00	1,044,000,000	63,362,000,000.00
I2046	On 31/03/2046	Spot Bond	1.87000		123.72663	1.87000	123.70903				69,190,000,000.00	37,000,000	48,648,526,900.00
I2050	On 31/12/2050	Spot Bond	1.88000		131.90959	1.87500	132.05403				1,509,640,000,000.00	803,000,000	26,189,705,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.42500		101.34989	7.42500	101.32982				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.50925				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.33718				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05500		101.88655	8.05500	101.86470				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.79000		106.49518	7.79000	106.47307				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87500		101.18411	7.87500	101.16287				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.65126				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.68915				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.53000		101.29750	1.53000	128.77184				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.16500		104.27354	2.16500	130.66260				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.57129				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.49983				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.91000		106.43253	7.91000	106.40997				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.27602				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.37579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.74723			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.50000	99.96459		8.50000	99.94187			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.56000	95.55869		8.56000	95.53693			0.00	0	14,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.82542			0.00	2,000,000,000	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.99000	101.20198		7.99000	101.18033			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.03000	101.26097		9.03000	101.21369			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71938			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.74056			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.82000	99.79189		7.82000	99.77109			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.28000	100.31174		8.28000	100.28963			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.81969			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.48724			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.56000	102.70782		7.56000	102.68710			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.24000	104.11060		8.24000	104.08775			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.42000	105.77380		9.42000	105.74735			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.31709			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85545			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76936			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.78613			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.80276			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00520		100.00000	0.00519			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.98539			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.92683			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.64500	101.74842		8.64500	101.72490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.94826	5.00000	101.93452				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.94826	5.00000	101.93452				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.53824	5.00000	100.52475				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.94826	5.00000	101.93452				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.94621	4.00000	99.93545				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	32.62149	100.00000	32.47286				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.43745	100.00000	32.28967				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.43745	100.00000	32.28967				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.20702	9.20000	110.17994				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.52872				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.52872				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48577				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.20528	100.00000	7.18789				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.44292				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.80500	99.90504	8.80500	99.88166				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.96385				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.31644				0.00	0	10,000,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.10481	100.00000	9.08275				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.25632	100.00000	63.05882				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	74.03651	100.00000	73.88664				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	81.20000	100.00000	99.72677				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	94.27425	100.00000	94.03498				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN442U		On 14/10/2014	Spot Bond	100.00000	96.12404		100.00000	96.82134			0.00	0	0.00
IN443U		On 21/10/2014	Spot Bond	100.00000	92.57261		100.00000	91.89689			0.00	0	0.00
IN445U		On 04/11/2014	Spot Bond	100.00000	84.12589		100.00000	83.52925		300,000,000,000,000.00	3,000,000,000	1,500,000,000.00	
IN446U		On 11/11/2014	Spot Bond	100.00000	98.66667		100.00000	98.01325			0.00	0	0.00
IN448U		On 25/11/2014	Spot Bond	100.00000	89.62676		100.00000	88.97256			0.00	0	0.00
IN470U		On 21/10/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IN471U		On 28/10/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN472U		On 04/11/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.20000	96.99321		6.20000	99.89819			0.00	0	0.00
INA438		On 16/09/2014	Spot Bond	6.20000	99.88124		6.20000	99.77966			0.00	0	0.00
INA440		On 30/09/2014	Spot Bond	6.20000	99.64456		6.20000	99.54346			0.00	0	0.00
INA441		On 07/10/2014	Spot Bond	6.30000	99.51904		6.30000	99.41657			0.00	0	0.00
INA442		On 14/10/2014	Spot Bond	6.30000	99.39952		6.30000	99.29730			0.00	0	0.00
INA443		On 21/10/2014	Spot Bond	6.30000	99.28029		6.30000	99.17831			0.00	0	0.00
INA445		On 04/11/2014	Spot Bond	6.40000	99.02763		6.40000	98.92457			0.00	0	0.00
INA446		On 11/11/2014	Spot Bond	6.40000	98.90741		6.40000	98.80460			0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	6.40000	98.66785		6.40000	98.56553			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.72741			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.02211	103.80216		11.02211	103.12451			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.02211	102.09247		11.02211	102.09017			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76965			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94520			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73428			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.81783		6.50000	102.79986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.85519			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.45628			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61734			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00973			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.71387			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.95229			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.36489			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.35398			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.59656			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.48157			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.37453			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.37027			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.84075			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93776			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.86247			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.32884			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.91488			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.83589			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19358			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.37575			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.96274			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.74399			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31843			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11024			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12548			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56500	104.10473		8.56500	104.08087			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35305			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.38696			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.40959			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.91963			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.19500	103.68734		9.19500	103.66202			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73736			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.39000	108.05080		8.39000	108.02666			0.00	0	626,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.24643			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.22364			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.69482			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.32900			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.80162			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.60500	103.69019		8.60500	103.66633			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.56730			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.25500	97.00313		3.25500	124.23154			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61500	140.37663		3.61500	140.35007			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.53540			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.32312			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.22862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.91125			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.64422			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		96.48034		3.65000	97.30435			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.65000		96.39991		3.65000	103.27415			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.92994			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.61036			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.96385			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.12000		115.67865		10.12000	115.64762			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.19503			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71500		138.83978		3.71500	138.81315			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		81.20003		100.00000	81.20002			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		96.08225		100.00000	95.35436			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		91.20852		100.00000	90.55234			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		86.82673		100.00000	86.23202			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		82.90469		100.00000	82.34452			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		97.36842		100.00000	96.73203			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.92387			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.35136			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		96.99322		6.20000	96.99321			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.96604		6.20000	99.86429			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.48486		6.30000	99.38247		198,450,000,000,000.00	31,500,000,000	31,500,000,000.00	
IVA442	On 16/10/2014	Spot Bond	6.30000		99.36542		6.30000	99.26328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA449	On 04/12/2014	Spot Bond	100.00000	80.93126	100.00000	80.75221			3,860,000,000,000,000.00	38,600,000,000	19,300,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.58073			0.00	0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.44636			0.00	0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.19392			0.00	0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.24341			0.00	0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.35808			0.00	0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.37636			0.00	0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.14078			0.00	0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11033			0.00	0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.11796			0.00	0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.13319			0.00	0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06460			0.00	0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.00090			0.00	0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82506			0.00	0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.64073			0.00	0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.47752			0.00	0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.24505			0.00	0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.24260			0.00	0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.37613			0.00	0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.07102			0.00	0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.89915			0.00	0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.73611			0.00	0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.51896			0.00	0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.41256			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.45074			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.45073			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.84000	109.17208		8.84000	103.08763			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	18.62852		100.00000	18.55848			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.58007		100.00000	11.52914			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96715			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.06500	108.45505		9.06500	102.58424			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84156			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49920			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	86.48426		100.00000	86.28452			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.83434			0.00	0	700,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	90.95488		100.00000	90.73411			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10331			0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	34.31342		100.00000	34.23029			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55917			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	83.29218		100.00000	83.10543			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	89.40837		100.00000	89.19499			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	77.01716		100.00000	76.86555			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	88.24081		100.00000	88.03318			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	65.12769		100.00000	64.96990			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85827			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.85285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00026		100.00000	75.00025			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.15529			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.94018			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.41500	144.78665		8.41500	144.75423			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.76717			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55281			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.22634			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18008			0.00	6,000,000,000	3,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.78596			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.49000	98.46663		8.49000	98.44439			0.00	0	1,373,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.64000	73.96361		8.64000	100.27312			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.13000	100.79275		9.13000	100.76830			0.00	0	11,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.79761			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.17500	103.14587		10.17500	103.11790			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.77908			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.36663			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.39092			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.41993			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.01257			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.46172			0.00	1,100,000,000	1,100,000,000.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.24153			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.63487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		79.69432	100.00000	79.52070				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.12458				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.12549				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		99.19137	100.00000	98.92473				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		87.95181	100.00000	87.74038				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.40900				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.20456				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.17705				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.77839				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.29297				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.55859				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.96693				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.22418				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.48001				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.50714				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.93126				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.94738				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.55175				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.58206				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.59596			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	75.00000		100.00000	99.72678			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	86.47065		100.00000	86.27141			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	25.40073		100.00000	25.33919			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	62.01349		100.00000	61.86326			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.42000	105.89552		8.42000	105.87167			0.00	0	127,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.31000	105.79828		8.31000	105.77475			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.85253			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86286			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.03404			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.89994			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.92081			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.02511			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.17115			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.22869			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.72500	105.30152		7.72500	105.27971			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.49000	104.67439		8.49000	104.65074			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.32000	105.37225		9.32000	105.34616			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.33500	102.89275		6.33500	102.87519			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.48721			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.54187			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.33000	105.91301		9.33000	105.88647			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.42500	100.89796		7.42500	100.87798			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.20918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond		8.65000	102.72277		8.65000	102.69901			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.82384			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.19500	105.88958		9.19500	103.95823			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58439			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.35000	102.64297		8.35000	102.62004			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.52500	102.92777		7.52500	102.90712			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.29000	106.15038		8.29000	106.12696			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.47932		100.89771	6.46349			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.56510		100.61875	6.54911			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.49580			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.49901			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.53973			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.58695			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.62872		100.00000	0.62720			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.62872		100.00000	0.62720			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.78500	99.49384		8.78500	99.47060			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.51000	99.82039		7.51000	99.80039			0.00	0	0.00

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	8.85000		102.82642		8.85000	102.80222			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.86587			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.64500		108.03861		8.64500	108.01377			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.40475			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.12000		108.42378		9.12000	108.39750			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.58271			0.00	40,000,000	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.84500		104.12651		8.84500	104.00279			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46247			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.64293			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07832			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35629			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44121			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35335			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.42562			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12500		108.40149		7.12500	108.38087			0.00	0	682,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.13546			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.32000		112.35165		8.32000	112.32676			0.00	0	461,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.59000		36.05560		10.59000	36.04566			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.32500		105.14595		7.32500	105.12528			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31839			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.07389			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75500		106.60319		7.75500	106.58115		51,183,000,000,000.00	6,600,000,000	3,750,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.48515			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.85346			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.44440			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33653			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16021			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.14833			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.72146			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.11972			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	100.92025			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.84169			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.01931			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.49373			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.51513			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.61290			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.52546			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.06543			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47188			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45866			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.45756			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.74157			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.69185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	9.76000	107.07586		9.76000	110.36377			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.68096			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.79500	105.78638		9.79500	109.15871			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.69185			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51315			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.51554			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.41344			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.53915			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.46500	101.76674		8.46500	101.74382			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.05446			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.01893			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.70000	106.05418		9.70000	109.11325			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.79836			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06952			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.74000	115.25382		11.74000	115.21810			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.21406			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56551			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.22000	167.51739		2.22000	167.49199			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.38000	105.60341		8.38000	105.57986			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96584			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.55108			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.01000	106.80499		9.01000	106.77914			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.34203			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.50319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.32370			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.33520			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.32832			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.21000	106.78102		9.21000	108.28706			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33526			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.34208			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.33750			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.41000	106.75729		9.41000	106.73030			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35133			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.34666			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.34896			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.43339			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.40561			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.35583			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.18000	117.64318		8.18000	117.61740			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.79500	124.15746		8.79500	124.12842		35,316,322,500,000.00	4,015,500,000	3,815,500,000.00	
NRA023	On 31/05/2023	Spot Bond		2.11500	172.56421		2.11500	172.53853			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.35500	125.86208		9.35500	125.83063		18,710,000,000,000.00	2,000,000,000	4,520,000,000.00	
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.82416			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.76177			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.40086			0.00	1,400,000,000	700,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.56178			0.00	0	900,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.24659			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.26097			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.32309			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.08750		100.00000	16.04853			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	41.83506		100.00000	41.73371			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17500	105.13888		7.17500	105.11863			0.00	0	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.10812		100.00000	23.05214			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	64.84511		100.00000	64.68802			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.54813			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85518			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13248			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.59225			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.50937			0.00	1,000,000,000	1,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.75349			0.00	1,000,000,000	1,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.36530			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.29500	104.51171		9.29500	104.37537			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.78970			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.81246			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.82271			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.84546			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.94325			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.96597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.84116			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.00000		99.90146		6.00000	99.88507		1,385,696,080,200,000.00	30,949,346,700	169,611,333,200.00	
R009P	On 15/09/2014	Spot Bond	6.19000		99.89835		6.19000	99.88143			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.83500		42.01997		7.83500	42.01115			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.50500		106.55668		6.56000	106.48208		912,616,105,644,500.00	40,294,558,900	25,709,574,900.00	
R158	On 15/09/2015	Spot Bond	6.42500		106.63810		6.42500	106.61978		2,096,113,481,345,000.00	26,243,343,400	87,320,003,600.00	
R158P	On 15/09/2015	Spot Bond	6.45500		93.74742		6.45500	93.73124			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.55500		112.70384		6.55500	112.68410		829,514,843,629,500.00	26,546,886,900	105,368,327,000.00	
R159P	On 15/09/2016	Spot Bond	6.38500		88.09726		6.38500	88.08222			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95000		122.03278		8.01500	121.43756		8,512,420,449,270,000.00	70,744,710,600	70,977,618,000.00	
R187P	On 21/12/2026	Spot Bond	7.75500		39.28125		7.75500	39.27308			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.67500		36.77777		7.67500	36.77020			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		286.13958		1.71000	285.02760		27,439,800,000,000.00	16,530,000,000	22,621,056,200.00	
R201	On 21/12/2014	Spot Bond	5.76500		102.70417		5.82000	102.67239			0.00	0	53,700,000,000.00
R202	On 07/12/2033	Spot Bond	1.76000		231.78362		1.76000	231.75136		6,154,368,000,000.00	3,496,800,000	48,336,288,100.00	
R2023	On 28/02/2023	Spot Bond	7.65000		100.80460		7.72000	100.35233		4,740,343,954,425,000.00	19,652,804,500	62,664,673,100.00	
R203	On 15/09/2017	Spot Bond	6.72500		103.96925		6.79000	103.77141		2,478,984,777,182,500.00	68,622,271,700	125,455,921,900.00	
R2030	On 31/01/2030	Spot Bond	8.43500		97.14440		8.43500	97.12259		1,378,274,978,192,000.00	63,399,523,200	111,330,853,900.00	
R2032	On 31/03/2032	Spot Bond	8.59000		100.25968		8.59000	100.56558		2,485,039,755,000,000.00	89,294,500,000	135,587,500,000.00	
R2037	On 31/01/2037	Spot Bond	8.68000		99.14425		8.68000	99.12136		666,710,657,648,000.00	76,809,983,600	83,317,160,500.00	
R204	On 21/12/2018	Spot Bond	7.01500		105.32083		7.07000	105.09623		1,734,058,527,414,000.00	47,192,947,600	109,988,815,400.00	
R2044	On 31/01/2044	Spot Bond	8.74500		100.98778		8.74500	100.96429		1,765,702,950,000,000.00	01,910,000,000	19,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.74000		100.32103		8.74000	100.29733		2,289,123,218,258,000.00	61,913,411,700	190,668,045,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.26500	101.02410		7.33000	100.72103			1,253,079,771,356,000.00	72,481,730,400	17,271,215,900.00
R208	On 31/03/2021	Spot Bond		7.42500	99.52672		7.49500	99.15686			3,420,451,177,852,500.00	60,666,825,300	14,261,300,700.00
R209	On 31/03/2036	Spot Bond		8.53500	80.40529		8.60000	79.86455			1,819,303,330,281,000.00	13,157,976,600	52,785,365,200.00
R210	On 31/03/2028	Spot Bond		1.71500	173.73306		1.71500	173.70910			13,720,000,000.00	8,000,000	23,505,925,700.00
R211	On 31/01/2017	Spot Bond		0.79000	131.01719		0.83000	130.88064			5,304,455,000,000.00	6,714,500,000	81,102,321,600.00
R212	On 31/01/2022	Spot Bond		1.52000	136.43838		1.59500	135.73625			13,198,160,000,000.00	8,683,000,000	85,934,964,000.00
R213	On 28/02/2031	Spot Bond		8.39000	87.88084		8.46500	87.25980			1,582,266,123,140,000.00	88,589,526,000	50,710,166,800.00
R214	On 28/02/2041	Spot Bond		8.67500	77.73337		8.67500	77.71515			2,835,871,348,770,000.00	26,901,596,400	55,996,844,800.00
R226C	On 15/09/2014	Spot Bond		5.79000	99.90491		5.79000	99.88908			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.61500	96.69574		6.61500	96.67864			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.45500	93.74742		6.45500	93.73124			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.37500	90.92313		6.37500	90.90762			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.38500	88.09726		6.38500	88.08222			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.82500	98.38282		5.82500	98.36737			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.52500	95.10643		6.52500	95.08974			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.39500	92.25036		6.39500	92.23449			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.37500	89.42292		6.37500	89.40759			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.43500	86.54574		6.43500	86.53077			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.76500	83.10621		6.76500	83.09110			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.81500	80.25965		6.81500	80.24496			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.07500	76.88094		7.07500	76.86634			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.05500	74.31564		7.05500	74.30156			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.03500	71.84981		7.03500	71.83624			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.02500	69.44380		7.02500	69.43070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C		On 21/06/2020	Spot Bond	7.29000	66.10234	7.29000	66.08941			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.27000	63.85500	7.27000	63.84254			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.41500	61.03363	7.41500	61.02149			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.38500	58.97581	7.38500	58.96412			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.35500	57.00387	7.35500	56.99262			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.32500	55.11383	7.32500	55.10300			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.28500	53.34708	7.28500	53.33665			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.24500	51.65693	7.24500	51.64689			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.95500	46.62488	7.95500	46.61495			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.91500	45.01905	7.91500	45.00950			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.87500	43.48528	7.87500	43.47610			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.83500	42.01997	7.83500	42.01115			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.79500	40.61970	7.79500	40.61121			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.75500	39.28125	7.75500	39.27308			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.71500	38.00156	7.71500	37.99371			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.67500	36.77777	7.67500	36.77020			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40958			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.33436			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.42243			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.26922			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	16.61642	100.00000	16.57617			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	9.62716	100.00000	9.60384			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond	100.00000	20.86924	100.00000	20.81869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.75361			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94086			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.22843			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33933			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.36505			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.05537			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.79260			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05878			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.69522			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.98058			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.16989			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.98683			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.22402			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58659			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.13885			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.25765			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12846			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12846			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.15149			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	102.39995			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94520			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.28248		12.35000	103.24886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.01206		100.00000	13.97812			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.20255			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.08658			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.84409			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.55558			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.60746			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.59695		100.00000	3.58814			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.10644		100.00000	36.01898			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.14219		100.00000	13.11035			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.06834		100.00000	23.01245			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.97070			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.31509			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.79500	109.62138		8.79500	109.59561			1,456,452,000,000.00	165,600,000	935,400,000.00
RW23	On 10/12/2023	Spot Bond		8.97000	105.68518		8.97000	105.65984			747,201,000,000.00	83,300,000	83,300,000.00
RW28	On 10/12/2028	Spot Bond		9.61500	89.57432		9.61500	107.32339			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.75915			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.75500	109.25856		7.75500	109.23598			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.31588			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.84000	104.87265		8.84000	104.84786			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	102.08162			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.21045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.87438			0.00	0	400,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.02984			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.01140			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.07500		104.53698		7.07500	104.51724			0.00	0	1,068,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.57000		102.96075		8.57000	102.93715			0.00	0	2,365,300,000.00
SBN27	On 15/09/2015	Spot Bond	7.88500		105.16689		7.88500	105.14479			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.88000		105.17187		7.88000	105.14979			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.67500		105.37659		7.67500	105.35503			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.19000		100.02578		8.19000	100.00397			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82000		105.23173		7.82000	105.20980			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91500		105.13698		7.91500	105.11481			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.86561			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.89514			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38340			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.84000		106.94466		7.84000	106.92231			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50039			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.53835			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.57618			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.64500		109.90178		8.64500	109.87637			0.00	0	47,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.66500		105.82870		9.66500	105.80156			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.53565			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68526			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.52765			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.73264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.17000	105.27193		8.17000	105.24903			24,510,000,000,000.00	3,000,000,000	3,432,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.52159		100.00000	13.49183			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.26000	105.93920		9.26000	105.91315			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04294			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.77000	101.78407		8.77000	101.76021			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.71500	98.63001		8.71500	98.60715			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92694			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.66500	131.01980		9.66500	103.19312			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.19500	99.60938		9.19500	99.58505			0.00	0	14,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.60500	108.35381		7.60500	108.33183			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000	128.49038		2.24000	273.94658			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500	102.67064		1.47500	128.93602			14,777,730,000,000.00	10,018,800,000	5,009,400,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	106.62000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10506			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.80730		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000	113.30802		2.10000	127.08549			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.81783		6.50000	102.79986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.82735		0.00		0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.43329		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.48897		0.00		0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.82000	101.52826	8.82000	101.50431		0.00		0	267,100,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.76040		0.00		0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49613		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.54612		0.00		0	0.00	
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.40186		0.00		0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.12312	100.00000	14.08891		0.00		0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92098		0.00		0	0.00	
SHS13U	On 21/05/2015	Spot Bond	100.00000	56.51314	100.00000	56.33670		0.00		0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82033		0.00		0	0.00	
SHS15U	On 19/09/2014	Spot Bond	100.00000	97.33333	100.00000	97.07447		0.00		0	0.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.97310	100.00000	24.91261		0.00		0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	28.10802	100.00000	28.02026		0.00		0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.12586	100.00000	21.05991		0.00		0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.13000	102.48722	9.13000	101.67353		0.00		0	0.00	
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57858		0.00		0	0.00	
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.63569		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.80500	103.87700	7.80500	103.85539		0.00		0	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.67000	100.76414	8.67000	100.65521		0.00		0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.14000	104.27692	8.14000	104.25431		0.00		0	1,920,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.36023		0.00		0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.62647		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.36272			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.80923			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.89000	104.76670		7.89000	104.74456			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12242			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36670			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.06000			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.04500	98.94568		9.04500	98.92177			0.00	0	1,459,800,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15113			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61006			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95078			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.10300	91.55010		9.10300	91.52783			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.59500	93.87660		8.59500	93.85502			0.00	0	2,500,000,000.00
SSN006		On 21/12/2014	Spot Bond	7.06500	102.33477		7.06500	102.31535			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.59000	95.43646		8.59000	95.41465			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79198			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.97000	100.60598		7.97000	100.58462			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.40000	108.78772		2.40000	109.18554			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.02000	101.65801		8.02000	101.63618			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.34625			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.43500	109.91497		9.43500	109.88729			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.11416			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.69500	78.21505		9.69500	78.19460			48,475,000,000,000.00	5,000,000,000	5,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.01867			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.08912			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.02440			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98358			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.96721			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.86871			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.27420			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.23272		0.00000	100.31815			0.00	9,200,000,000	4,600,000,000.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94961			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98312			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88453			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.77954			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76106			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.37419			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.84611			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76025			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.67686			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.69009			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.08975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1157	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.63844			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.55368			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.63847			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	100.00000		92.40506		100.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	100.00000		80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.88500		104.92948		6.88500	104.91008			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.62500		106.61263		8.62500	106.58803			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		90.08995		100.00000	89.87129			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		38.39717		100.00000	38.30415			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95655			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.63704			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.11475			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.32284			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43259			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.50913			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.21093			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.70313			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.51277			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.76642			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.80500		102.54141		7.80500	102.52009			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01330			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.04131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.11232		7.83000	101.09122			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99788			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04490			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.99788			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	81.79838		7.16000	100.99900			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.10149			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.09589			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.23006			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21191			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.75825			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69594			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99648			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.04131			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.23824		8.73000	101.12077			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99228			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.54000	97.61478		8.54000	99.95243			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98387			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.03290			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.10429			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08890			0.00	200,000,000	200,000,000.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22726			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22168			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.17280			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.66129			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.66684			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63911			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04843			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.56925		101.06155	6.55319			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.99228			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.12082			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.11828			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.17419			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.76379			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36927			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.02724			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04137			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.02724			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.04137			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.04843			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01876			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04137			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11906			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.11906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11906			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23198			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.26019			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22493			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78804			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.82315			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.80911			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.32500	107.09893		7.32500	107.07788			0.00	0	1,272,100,000.00
TL20	On 22/02/2020	Spot Bond	9.33000	89.45402		9.33000	89.40214			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.63000	107.44415		7.63000	107.42229		146,010,732,000,000.00		19,136,400,000	66,212,000,000.00
TN20	On 17/09/2020	Spot Bond	8.89500	107.13680		8.89500	107.11147		266,501,316,000,000.00		29,960,800	15,656,824,500.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.77800		100.00000	0.77557			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.04000	114.47733		9.04000	114.44982			0.00	0	6,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.35500	101.51126		9.35500	101.48604			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41500	98.98726		9.41500	98.96252		9,314,259,500,000.00		989,300,000	4,489,300,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.45402			0.00	0	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.42529			0.00	2,800,000,000	2,900,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.48398			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49635			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49758			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.55837			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.68431			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.48633			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19492			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22068			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05551			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.12941			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.24928		10.00000	100.22155			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.24306		9.75000	100.21603			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.24304		100.00000	10.21574			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.85876			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.85015			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.84538			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.84442			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.81766			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.75846			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.03696		100.00000	12.97964			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.62004			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.94418			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.73579			0.00	0	13,200,000,000.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.75347			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.12501			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.25945			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.68158			0.00	0	1,800,000,000.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.82900			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.48145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.24554			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.35352			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.01246			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.30322			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.02781			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.89309			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.33983			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.18530			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.87228			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53723			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	100.00000	50.57297	100.00000	50.47702				0.00	0	10,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.82295	100.00000	12.79188				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	81.35845	100.00000	81.01516				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83609			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.81902			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78742			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.77153			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71895			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.42339			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35205			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31655			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87690			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.35354			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.79876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.31902			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89500		108.95008		8.89500	108.92389			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.26601			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.23275			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60854			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.62853			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.62943			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.35686			0.00	2,000,000,000	1,000,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.39513			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94500		112.31398		6.94500	112.29314			0.00	0	10,110,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000		239.69402		1.32000	239.66354			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.74500		104.07889		6.74500	104.06014			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.29000		106.67115		7.29000	106.65040			0.00	0	4,790,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.62500		107.88631		7.62500	107.86438			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95500		107.24863		7.95500	107.22590			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.03500		107.45673		8.03500	107.43374			0.00	0	2,570,000,000.00
Z014	On 30/06/2015	Spot Bond	6.37500		95.06138		6.37500	95.04517			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.30500		93.34565		6.30500	93.32982			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.83500		98.70608		5.83500	98.69051			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.37500		95.04517		6.37500	95.02896			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.01500		70.56236		7.01500	70.54914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	46.25468	100.00000	46.16692			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
Total for j-Bonds :										59,792,837,901,342,000.00	17,302,401,400	'92 949 908 300.00
Grand Total:										59,792,839,246,440,600.00	17,302,518,818	'92 953 665 258.00