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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2014

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 15/09/2014 Foreign Exchange Future			10.91360		10.91360		10.76340	10.76340		8.89	1,247,260,776.00	114,285	635,356.00
\$ / 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	14.19	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	14.38	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	15.30	0.00	0	35,000.00
\$ / R On 15/09/2014 Foreign Exchange Future	9.78	Put	0.00520		0.00001		0.00070	0.00000	0.005	22.54	0.00	0	920.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.00	Put	0.01430		0.00001		0.00620	0.00001	0.014	19.40	0.00	0	72,800.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.10	Put	0.02010		0.00002		0.01850	0.00002	0.020	17.73	0.00	0	600.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.19	Put	0.02830		0.00003		0.05050	0.00005	0.028	16.23	0.00	0	6,220.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.20	Put	0.02950		0.00003		0.05650	0.00006	0.030	16.07	0.00	0	48,650.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.21	Put	0.03080		0.00003		0.06330	0.00006	0.031	15.90	0.00	0	15,296.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.23	Put	0.03350		0.00003		0.07950	0.00008	0.034	15.57	0.00	0	27,284.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.25	Put	0.03660		0.00004		0.10000	0.00010	0.037	15.23	0.00	0	10,900.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.30	Put	0.04620		0.00005		0.17900	0.00018	0.046	14.40	0.00	0	7,700.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.38	Put	0.08680		0.00009		0.46540	0.00047	0.087	13.32	0.00	0	250.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.40	Call	513.71160		0.51371		363.99330	0.36399	513.712	13.15	0.00	0	2,000.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.40	Put	0.11160		0.00011		0.59330	0.00059	0.112	13.15	0.00	0	900.00
\$ / R On 15/09/2014 Foreign Exchange Future	10.48	Put	0.30560		0.00031		1.58410	0.00158	0.306	12.47	0.00	0	4,000.00

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	10.50	Call	413.99340		0.41399		265.42810	0.26543	413.993	12.30	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	0.39340		0.00039		2.02810	0.00203	0.393	12.30	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	404.04640		0.40405		255.69490	0.25569	404.046	12.21	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	0.50660		0.00051		2.59680	0.00260	0.507	12.13	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	0.73980		0.00074		3.76010	0.00376	0.740	11.87	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	344.55180		0.34455		198.20790	0.19821	344.552	11.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	0.95180		0.00095		4.80790	0.00481	0.952	11.70	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	1.22380		0.00122		6.13950	0.00614	1.224	11.53	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	314.98720		0.31499		170.33340	0.17033	314.987	11.44	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	1.38720		0.00139		6.93340	0.00693	1.387	11.44	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	295.38080		0.29538		152.22820	0.15223	295.381	11.27	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	2.58360		0.00258		12.61740	0.01262	2.584	11.02	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	246.90400		0.24690		109.33830	0.10934	246.904	10.85	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	5.36690		0.00537		26.08430	0.02608	5.367	10.51	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	190.41170		0.19041		67.79830	0.06780	190.412	10.34	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	172.21730		0.17222		57.45530	0.05746	172.217	10.17	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	128.84420		0.12884		37.07650	0.03708	128.844	9.74	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	112.59380		0.11259		30.87000	0.03087	112.594	9.57	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	18.99380		0.01899		87.47000	0.08747	18.994	9.57	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	21.15860		0.02116		94.72910	0.09473	21.159	9.49	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	97.13620		0.09714		25.61050	0.02561	97.136	9.40	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	75.69420		0.07569		19.24790	0.01925	75.694	9.15	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	62.73440		0.06273		15.86640	0.01587	62.734	8.98	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	56.69620		0.05670		14.39590	0.01440	56.696	8.89	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	43.79560		0.04380		10.73380	0.01073	43.796	9.23	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	23.27090		0.02327		5.38960	0.00539	23.271	10.03	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	109.67090		0.10967		241.98960	0.24199	109.671	10.03	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	9.17550		0.00918		2.04180	0.00204	9.175	11.17	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	8.36280		0.00836		1.85640	0.00186	8.363	11.29	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	2.37670		0.00238		0.51610	0.00052	2.377	12.89	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.03520		0.00104		0.24260	0.00024	1.035	14.03	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	0.70060		0.00070		0.17110	0.00017	0.701	14.60	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.40790		0.00041		0.10820	0.00011	0.408	15.36	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.34540		0.00035		0.09550	0.00010	0.345	15.54	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.31810		0.00032		0.08980	0.00009	0.318	15.64	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	586.71810		0.58672		736.68980	0.73669	586.718	15.64	176,015.43	300	300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.29310		0.00029		0.08450	0.00008	0.293	15.73	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.02440		0.00002		0.00620	0.00001	0.024	18.92	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.00980		0.00001		0.00070	0.00000	0.010	20.32	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,086.40980		1.08641		1,236.60070	1.23660	1,086.410	20.32	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.00770		0.00001		0.00000	0.00000	0.008	24.40	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.00750		0.00001		0.00000	0.00000	0.008	25.60	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.00730		0.00001		0.00000	0.00000	0.007	26.21	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.00720		0.00001		0.00000	0.00000	0.007	26.96	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00700		0.00001		0.00000	0.00000	0.007	31.64	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.92040		10.92040		10.77020	10.77020		9.77	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	243.62080		0.24362		111.95510	0.11196	243.621	11.41	0.00	0	12,000.00
\$ / R	On 19/09/2014	Any day expiry	10.77	Put	24.24230		0.02424		0.00000	0.00000	24.242	10.79	194,000.00	5,000	5,000.00

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\$ / R		On 22/09/2014	Any day expiry		10.92560	10.92560	10.77540	10.77540		9.62	0.00	0	0.00
\$ / R		On 26/09/2014	Any day expiry		10.93260	10.93260	10.78230	10.78230		10.19	0.00	0	1,500.00
\$ / R		On 26/09/2014	Any day expiry	10.80	Put	47.75150	0.04775	96.42060	0.09642	47.751	10.74	0	500.00
\$ / R		On 26/09/2014	Any day expiry	13.10	Call	0.03420	0.00003	0.00050	0.00000	0.034	23.86	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.93780	10.93780	10.78750	10.78750		10.07	0.00	0	0.00
\$ / R		On 29/09/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.08	0	5,000.00
\$ / R		On 29/09/2014	Any day expiry	10.96	Call	92.80180	0.09280	38.61600	0.03862	92.802	10.13	0	5,000.00
\$ / R		On 30/09/2014	Any day expiry		10.93960	10.93960	10.78920	10.78920		10.13	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry		10.95350	10.95350	10.80310	10.80310		10.25	0.00	0	0.00
\$ / R		On 08/10/2014	Any day expiry	10.74	Call	259.15910	0.25916	144.00490	0.14400	259.159	10.19	0	250.00
\$ / R		On 29/10/2014	Any day expiry		10.99110	10.99110	10.84040	10.84040		10.47	0.00	0	668.00
\$ / R		On 29/10/2014	Any day expiry	8.30	Put	0.01150	0.00001	0.00610	0.00001	0.011	19.92	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	10.80	Put	84.19400	0.08419	131.84030	0.13184	84.194	10.08	0	500.00
\$ / R		On 29/10/2014	Any day expiry	11.25	Call	89.76640	0.08977	52.29570	0.05230	89.766	11.70	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry	13.33	Call	0.58660	0.00059	0.58980	0.00059	0.587	18.48	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.00200	11.00200	10.85100	10.85100		10.44	0.00	0	0.00
\$ / R		On 04/11/2014	Any day expiry	10.16	Put	6.18760	0.00619	5.29910	0.00530	6.188	11.14	0	3,882.00
\$ / R		On 04/11/2014	Any day expiry	11.91	Call	25.77530	0.02578	15.20730	0.01521	25.775	14.75	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry		11.00380	11.00380	10.85280	10.85280		10.46	0.00	0	0.00
\$ / R		On 05/11/2014	Any day expiry	10.75	Call	327.69450	0.32769	217.00680	0.21701	327.694	10.02	0	10,000.00
\$ / R		On 05/11/2014	Any day expiry	11.20	Call	116.46580	0.11647	71.57240	0.07157	116.466	11.39	0	10,000.00
\$ / R		On 12/11/2014	Any day expiry		11.01640	11.01640	10.86540	10.86540		10.44	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.04080	11.04080	10.88940	10.88940		10.66	0.00	0	0.00
\$ / R		On 25/11/2014	Any day expiry	10.80	Put	106.61940	0.10662	153.73670	0.15374	106.619	10.24	0	500.00
\$ / R		On 25/11/2014	Any day expiry	13.61	Call	3.11040	0.00311	1.60240	0.00160	3.110	19.14	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.04640	11.04640	10.89490	10.89490		10.68	0.00	0	0.00
\$ / R		On 28/11/2014	Any day expiry	8.30	Put	0.09280	0.00009	0.08920	0.00009	0.093	18.33	0	5,000.00
\$ / R		On 28/11/2014	Any day expiry	11.25	Call	152.06210	0.15206	105.58240	0.10558	152.062	11.54	0	5,000.00
\$ / R		On 10/12/2014	Any day expiry		11.06890	11.06890	10.91700	10.91700		10.69	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.07080	11.07080	10.91890	10.91890		10.88	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.07280	11.07280	10.92090	10.92090		10.70	1,117,267,665.60	100,902	203,904.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.09	Put	1.30090	0.00130	1.12620	0.00113	1.301	15.21	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.44	Put	2.45480	0.00245	2.27760	0.00228	2.455	13.57	0	11,976.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.78	Put	4.78890	0.00479	4.81920	0.00482	4.789	11.98	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.88	Put	5.90150	0.00590	6.69600	0.00670	5.901	11.51	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.00	Put	8.13070	0.00813	10.17280	0.01017	8.131	11.07	0	38,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Call	984.18860	0.98419	835.23110	0.83523	984.189	10.84	0	1,260.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Put	11.38860	0.01139	14.33110	0.01433	11.389	10.84	0	6,581.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.30	Call	794.68600	0.79469	648.81940	0.64882	794.686	10.38	0	1,130.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.34	Put	24.85100	0.02485	31.79440	0.03179	24.851	10.29	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.35	Put	25.64760	0.02565	32.85950	0.03286	25.648	10.27	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.36	Put	26.46770	0.02647	34.41390	0.03441	26.468	10.25	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.38	Put	28.18120	0.02818	37.68490	0.03768	28.181	10.20	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.40	Put	29.99470	0.02999	41.18010	0.04118	29.995	10.16	0	7,300.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.44	Put	33.94460	0.03394	48.86590	0.04887	33.945	10.06	0	2,491.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.45	Put	35.00440	0.03500	50.93790	0.05094	35.004	10.04	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.49	Put	39.54460	0.03954	59.85420	0.05985	39.545	9.95	0	3,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.50	Put	40.77340	0.04077	62.24340	0.06224	40.773	9.93	0	34,450.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	44.26610	0.04427	67.21950	0.06722	44.266	9.96	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	49.90850	0.04991	75.18770	0.07519	49.909	10.00	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	60.44110	0.06044	89.85230	0.08985	60.441	10.07	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	67.46750	0.06747	99.50120	0.09950	67.468	10.11	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	86.03890	0.08604	124.56220	0.12456	86.039	10.21	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	437.76440	0.43776	327.30720	0.32731	437.764	10.25	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	430.87190	0.43087	321.40390	0.32140	430.872	10.27	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	403.97320	0.40397	298.53490	0.29853	403.973	10.32	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	390.93120	0.39093	287.54390	0.28754	390.931	10.35	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	125.36360	0.12536	175.94820	0.17595	125.364	10.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	353.45930	0.35346	256.33890	0.25634	353.459	10.44	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	329.86470	0.32986	236.98740	0.23699	329.865	10.49	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	170.10000	0.17010	234.16630	0.23417	170.100	10.54	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	179.13790	0.17914	246.56890	0.24657	179.138	10.56	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	275.74570	0.27575	199.64000	0.19964	275.746	10.63	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	202.94570	0.20295	278.74000	0.27874	202.946	10.63	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	247.17880	0.24718	180.30270	0.18030	247.179	10.75	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	243.15930	0.24316	0.00000	0.00000	243.159	10.79	1,458,955.80	6,000	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	258.70140	0.25870	347.66260	0.34766	258.701	10.91	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	213.34250	0.21334	155.07690	0.15508	213.343	11.12	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	323.88600	0.32389	421.90760	0.42191	323.886	11.32	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	157.12950	0.15713	114.04700	0.11405	157.130	11.90	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	142.97010	0.14297	103.87690	0.10388	142.970	12.15	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	122.51110	0.12251	89.36330	0.08936	122.511	12.56	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	549.71110	0.54971	668.46330	0.66846	549.711	12.56	329,826.66	600	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	103.90320	0.10390	76.31780	0.07632	103.903	13.02	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	100.96640	0.10097	74.21740	0.07422	100.966	13.10	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	99.53610	0.09954	73.19490	0.07319	99.536	13.15	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	61.73930	0.06174	46.27000	0.04627	61.739	14.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	60.98690	0.06099	45.62100	0.04562	60.987	14.75	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	54.75410	0.05475	40.24550	0.04025	54.754	15.15	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	43.03500	0.04303	31.22490	0.03122	43.035	15.85	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	42.49010	0.04249	30.82360	0.03082	42.490	15.89	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	19.25700	0.01926	13.81230	0.01381	19.257	18.34	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	18.15810	0.01816	13.01330	0.01301	18.158	18.55	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	15.34830	0.01535	8.84430	0.00884	15.348	19.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	14.86840	0.01487	8.40530	0.00841	14.868	19.21	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.20150	0.00020	0.08480	0.00008	0.201	17.93	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.07870	11.07870	10.92670	10.92670		10.88	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	119.21820	0.11922	167.72270	0.16772	119.218	10.34	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	4.75750	0.00476	2.01490	0.00201	4.758	18.76	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.09470	11.09470	10.94210	10.94210		10.90	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.38660	0.00039	0.34160	0.00034	0.387	18.17	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	220.03150	0.22003	163.64660	0.16365	220.032	11.30	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.16630	11.16630	11.01170	11.01170		11.13	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.01280	0.00101	0.92350	0.00092	1.013	17.50	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	138.74540	0.13875	187.50960	0.18751	138.745	10.48	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	296.89430	0.29689	233.20000	0.23320	296.894	11.31	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	31.13350	0.03113	27.96350	0.02796	31.133	22.92	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.22210	11.22210	11.06580	11.06580		11.27	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	146.00050	0.14600	195.33890	0.19534	146.000	10.47	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.85330	0.04885	38.61760	0.03862	48.853	23.69	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.22410	11.22410	11.06770	11.06770		11.26	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.68830	0.00169	1.61910	0.00162	1.688	17.07	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	378.19770	0.37820	303.60720	0.30361	378.198	11.16	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.26000	11.26000	11.10280	11.10280		11.43	80,948,140.00	7,189	55,825.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	32.71260	0.03271	39.01540	0.03902	32.713	11.02	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	52.31760	0.05232	64.35240	0.06435	52.318	10.66	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	79.05670	0.07906	97.30400	0.09730	79.057	10.45	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	132.37000	0.13237	179.22170	0.17922	132.370	10.35	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	146.17570	0.14618	195.84090	0.19584	146.176	10.43	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	188.42790	0.18843	245.86320	0.24586	188.428	10.67	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	183.58050	0.18358	151.51480	0.15151	183.580	13.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	113.20590	0.11321	93.93200	0.09393	113.206	15.82	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	83.54180	0.08354	70.26970	0.07027	83.542	17.13	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	60.59330	0.06059	58.75230	0.05875	60.593	21.84	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.28220	11.28220	11.12450	11.12450		11.65	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	152.81740	0.15282	203.23980	0.20324	152.817	10.49	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	58.91620	0.05892	45.39290	0.04539	58.916	23.93	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.34680	11.34680	11.18760	11.18760		11.84	15,558,480.00	1,372	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	159.81850	0.15982	208.81120	0.20881	159.819	10.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	65.41330	0.06541	49.70240	0.04970	65.413	23.58	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.40540	11.40540	11.24480	11.24480		12.00	31,249,625.00	2,750	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	168.50360	0.16850	212.18260	0.21218	168.504	10.72	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	66.02610	0.06603	51.78400	0.05178	66.026	23.19	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.43770	11.43770	11.27640	11.27640		12.01	0.00	0	20,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	284.50090	0.28450	348.47790	0.34848	284.501	11.28	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	294.09800	0.29410	359.22410	0.35922	294.098	11.33	0.00	0	3,000.00
\$ / R	On 26/06/2015	Any day expiry			11.46660	11.46660	11.30440	11.30440		12.19	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	177.84820	0.17785	217.40620	0.21741	177.848	10.91	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	68.50690	0.06851	54.48200	0.05448	68.507	23.20	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.53470	11.53470	11.37050	11.37050		12.50	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	186.15840	0.18616	222.11980	0.22212	186.158	11.08	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	77.54080	0.07754	61.34880	0.06135	77.541	23.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.59460	11.59460	11.42850	11.42850		12.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	192.35260	0.19235	226.61480	0.22661	192.353	11.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.60310	0.08160	62.01180	0.06201	81.603	23.16	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.63160	11.63160	11.46470	11.46470		12.64	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	135.61650	0.13562	161.01780	0.16102	135.616	11.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,176.09590	1.17610	1,035.90390	1.03590	1,176.096	11.21	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	478.92380	0.47892	417.50480	0.41750	478.924	13.63	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	281.17120	0.28117	246.21680	0.24622	281.171	16.18	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.65970	11.65970	11.49350	11.49350		12.79	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	198.85850	0.19886	233.12210	0.23312	198.858	11.32	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.82540	0.08283	66.99610	0.06700	82.825	22.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.72010	11.72010	11.55510	11.55510		12.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	205.06630	0.20507	238.96020	0.23896	205.066	11.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	88.90820	0.08891	72.04550	0.07205	88.908	22.53	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.77640	11.77640	11.61260	11.61260		13.19	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	209.98420	0.20998	241.42370	0.24142	209.984	11.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	85.06280	0.08506	64.94790	0.06495	85.063	22.54	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.80860	11.80860	11.64550	11.64550		13.19	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,085.02150	1.08502	959.92310	0.95992	1,085.021	11.70	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.82870	11.82870	11.66600	11.66600		13.19	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	213.23000	0.21323	244.08720	0.24409	213.230	11.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.63710	0.07764	62.31190	0.06231	77.637	22.26	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.91360	10.91360	10.76340	10.76340		8.89	1,309,632.00	120	1,312.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.07280	11.07280	10.92090	10.92090		10.70	5,813,220.00	525	533.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,472.33440	0.44472	33,328.47610	0.33328	44,472.334	10.24	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.26000	11.26000	11.10280	11.10280		11.43	56,300.00	5	5.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.43770	11.43770	11.27640	11.27640		12.01	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.57850	17.57850	17.40260	17.40260		10.59	23,133,306.00	1,316	62,681.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.07070	0.00007	0.02900	0.00003	0.071	15.58	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	9.28620	0.00929	19.98200	0.01998	9.286	11.94	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	26.05900	0.02606	59.07060	0.05907	26.059	11.43	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	106.44750	0.10645	217.99290	0.21799	106.448	10.59	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	138.14300	0.13814	262.00490	0.26200	138.143	10.91	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.08970	0.00009	0.00180	0.00000	0.090	19.20	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.02310	0.00002	0.00010	0.00000	0.023	22.00	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.02240	0.00002	0.00000	0.00000	0.022	22.37	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.01930	0.00002	0.00000	0.00000	0.019	24.41	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.82150	17.82150	17.64440	17.64440		11.41	106,857,714.00	5,996	14,590.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	884.13910	0.88414	981.45540	0.98146	884.139	12.76	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			17.94900	17.94900	17.76870	17.76870		11.50	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	674.61470	0.67461	744.01410	0.74401	674.615	11.99	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	873.48440	0.87348	960.65740	0.96066	873.484	12.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	971.92880	0.97193	1,066.71360	1.06671	971.929	12.75	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	43.17350	0.04317	26.82570	0.02683	43.174	16.14	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	29.13100	0.02913	19.62900	0.01963	29.131	17.21	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	29.04590	0.02905	19.57560	0.01958	29.046	17.27	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.10480	18.10480	17.92100	17.92100		11.54	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	338.84310	0.33884	259.67920	0.25968	338.843	13.13	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.37080	18.37080	18.18180	18.18180		11.55	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10276	0.10276	0.10214	0.10214		10.86	2,158.02	21	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10435	0.10435	0.10371	0.10371		9.88	0.00	0	13,632.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10626	0.10626	0.10556	0.10556		11.21	3,400.32	32	32.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.09530	14.09530	13.93820	13.93820		8.52	13,616,059.80	966	64,230.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	0.20390	0.00020	0.66990	0.00067	0.204	11.53	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	6.65870	0.00666	26.70690	0.02671	6.659	9.87	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	28.25350	0.02825	100.05840	0.10006	28.253	9.06	0.00	0	13,000.00

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	14.33	Put	244.48440		0.24448		393.91470	0.39391	244.484	10.39	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.00730		0.00001		0.00040	0.00000	0.007	22.28	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00600		0.00001		0.00030	0.00000	0.006	29.47	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.31180		14.31180		14.15350	14.15350		10.38	5,681,784.60	397	16,811.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	39.14580		0.03915		52.62590	0.05263	39.146	9.68	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	79.70350		0.07970		109.07350	0.10907	79.704	9.74	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	26.93070		0.02693		21.25810	0.02126	26.931	15.79	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.56730		14.56730		14.40240	14.40240		11.07	2,330,768.00	160	18,507.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	133.20610		0.13321		164.99700	0.16500	133.206	10.02	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	196.89060		0.19689		239.75510	0.23976	196.891	10.30	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	204.12900		0.20413		248.15200	0.24815	204.129	10.33	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	322.82510		0.32283		263.49470	0.26349	322.825	12.06	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	309.93590		0.30994		252.81140	0.25281	309.936	12.17	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	257.87760		0.25788		209.98510	0.20999	257.878	12.67	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	251.88180		0.25188		205.08450	0.20508	251.882	12.74	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.81410		14.81410		14.64390	14.64390		11.64	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			514.00000		514.00000		517.56000	517.56000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			522.13500		522.13500		525.75600	525.75600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			531.09100		531.09100		534.78900	534.78900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			438.12800		438.12800		439.44300	439.44300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			445.06200		445.06200		446.40100	446.40100			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			516.37700		516.37700		519.39700	519.39700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			524.54900		524.54900		527.62200	527.62200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			468.84300		468.84300		471.26300	471.26300			32,819,010.00	7	584.00
ALBI	On 05/02/2015	Index Future			476.26300		476.26300		478.72600	478.72600			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			484.43200		484.43200		486.95100	486.95100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05960		10.05960		10.02280	10.02280		7.24	20,280,153.60	2,016	12,299.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.14330		10.14330		10.10710	10.10710		8.45	1,014,330.00	100	9,521.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	16.49670		0.01650		18.78630	0.01879	16.497	9.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	54.26220		0.05426		65.76090	0.06576	54.262	8.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	224.50640		0.22451		209.28940	0.20929	224.506	8.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	34.80770		0.03481		35.59920	0.03560	34.808	10.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	29.88410		0.02988		31.08730	0.03109	29.884	10.22	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.24770		10.24770		10.20870	10.20870		10.12	17,246,879.10	1,683	4,135.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.34840		10.34840		10.30750	10.30750		10.71	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.91820		9.91820		9.86440	9.86440		4.39	247,955.00	25	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.04220		10.04220		9.98800	9.98800		9.65	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.18890		10.18890		10.13100	10.13100		10.32	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			36.57400		36.57400		-17.59440	-17.59440			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future	845.87610		845.87610		714.46750	714.46750			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	941.02850		941.02850		808.12400	808.12400			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	189.87580		189.87580		-247.02790	-247.02790			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	765.34470		765.34470		632.15420	632.15420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	20.17450		20.17450		1.90650	1.90650			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.68010		11.68010		11.55650	11.55650		9.13	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.86180		11.86180		11.73730	11.73730		10.88	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.08100		12.08100		11.95130	11.95130		11.74	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.77760		1.77760		1.75370	1.75370		9.16	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.79220		1.79220		1.76800	1.76800		10.08	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.81200		1.81200		1.78740	1.78740		10.85	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	124.58290		124.58290		124.58618	124.58618			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.57084		126.57084		126.57538	126.57538			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	9.63267		82.78305		9.56216	83.30652			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.72433		84.09367		9.65143	84.62626			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.80054		81.74793		9.72506	82.29189			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	467.48500		467.48500		469.83700	469.83700			9,349,700.00	2	400.00
GOVI	On 05/02/2015	GOVI	474.88300		474.88300		477.27600	477.27600			0.00	0	45.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	483.02900		483.02900		485.47600	485.47600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.99672		117.99672		118.00051	118.00051			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.72262		118.72262		118.72766	118.72766			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	123.20317		123.20317		123.20674	123.20674			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.86766		123.86766		123.87236	123.87236			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	123.67431		123.67431		123.67763	123.67763			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.64746		125.64746		125.65218	125.65218			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	133.28706		133.28706		133.29066	133.29066			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	133.96542		133.96542		133.97036	133.97036			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	220.15100		220.15100		220.23900	220.23900			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future	223.66200		223.66200		223.75400	223.75400			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.52500		227.52500		227.62400	227.62400			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	596.41400		596.41400		596.64900	596.64900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	605.88800		605.88800		606.12900	606.12900			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.86148		144.86148		144.90376	144.90376			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	6.14000		93.86000		6.14000	93.86000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.20000		93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.29000		93.71000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.35000		93.65000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.93000		93.07000		6.93000	93.07000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.09000		92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.29150		1.29150		1.29500	1.29500			9,040.50	7	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.29250		1.29250		1.29600	1.29600			112,447.50	87	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.29370		1.29370		1.29720	1.29720			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

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/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.22163		121.35043		8.12505	122.17199		8.15	36,405,129.00	300	48,649.00
R186	On 06/11/2014	Bond Future	7.70	Call	239.89000		0.23989		372.50000	0.37250	239.890	7.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	372.93000		0.37293		555.98000	0.55598	372.930	7.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	798.18000		0.79818	1,106.18000	1.10618	798.180	798.180	8.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,925.92000		1.92592	2,442.12000	2.44212	1,925.920	1,925.920	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,265.06000		1.26506	959.70000	0.95970	1,265.060	1,265.060	8.18	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	805.02000		0.80502	590.62000	0.59062	805.020	805.020	8.25	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	684.52000		0.68452	496.63000	0.49663	684.520	684.520	8.28	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	619.41000		0.61941	446.39000	0.44639	619.410	619.410	8.30	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	45.09000		0.04509	28.35000	0.02835	45.090	45.090	8.63	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.28510		117.97576		8.18486	118.81147		8.71	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	719.53000		0.71953	581.93000	0.58193	719.530	719.530	9.06	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.33305		120.00338		8.22873	120.85677		8.89	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.47239		288.47239		288.91500	288.91500			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.05863		287.05863		287.51097	287.51097			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			232.83479		232.83479		232.84152	232.84152			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			233.35417		233.35417		233.36324	233.36324			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			7.89340		100.66220		7.79648	101.24351		6.80	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.95934		102.25590		7.85803	102.84737		6.88	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.00065		100.08514		7.89450	100.68952		7.33	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.00774		102.02811		7.89735	102.64162		7.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	889.38000		0.88938	773.26000	0.77326	889.380	889.380	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			6.95994		104.55968		6.87533	104.77936		2.37	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	255.29000		0.25529	351.03000	0.35103	255.290	255.290	2.35	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	420.20000		0.42020	547.98000	0.54798	420.200	420.200	2.37	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.02657		106.21511		6.93231	106.43927		2.32	0.00	0	0.00

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 05/02/2015	Bond Future	7.69	Call	1,708.27000		1.70827		1,899.74000	1.89974	1,708.270	2.42	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.03368		103.87011		6.92705	104.10101		2.33	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.64112		96.84617		8.54487	97.62636			0.00	0	4,188.00
R2030	On 05/02/2015	Bond Future			8.70581		94.37265		8.60640	95.16606			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.75942		95.99534		8.65654	96.80514			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			8.88454		98.65535		8.81899	99.27094			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.94744		95.95999		8.87986	96.58631			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.00039		97.61022		8.93058	98.24997			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			7.24052		105.77187		7.16265	106.04943		3.43	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	24.45000		0.02445		16.20000	0.01620	24.450	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.30393		103.41147		7.21986	103.69442		3.55	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.33373		105.18850		7.24199	105.47920		3.55	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.29498		103.18875		7.19630	103.48240		3.44	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	339.24000		0.33924		292.53000	0.29253	339.240	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			8.95287		100.33476		8.89242	100.95002			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			9.01349		97.54071		8.95121	98.16671			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.06466		99.21816		9.00037	99.85767			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.94361		99.67016		8.89336	100.19449			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			9.00553		101.24814		8.95373	101.78176			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.05256		98.55347		8.99909	99.09902			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			7.49413		101.29742		7.41175	101.64428		4.49	0.00	0	35,102.00
R207	On 05/02/2015	Bond Future			7.55913		99.26003		7.47147	99.61334		4.62	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.60141		100.96608		7.50742	101.32824		4.69	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,807.78000		1.80778		2,019.67000	2.01967	1,807.780	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future			7.65329		96.27181		7.57139	96.66925		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	29.23000		0.02923		19.45000	0.01945	29.230	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.71735		97.79626		7.63108	98.20088		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.75742		96.07463		7.66604	96.48887		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.75507		97.94059		7.65931	98.36038		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	592.56000		0.59256		519.68000	0.51968	592.560	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			8.80221		76.30954		8.73160	76.85846		12.75	0.00	0	25,706.00
R209	On 06/11/2014	Bond Future	8.50	Call	642.89000		0.64289		821.01000	0.82101	642.890	12.62	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,356.98000		1.35698		1,643.00000	1.64300	1,356.980	12.75	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,182.56000		2.18256		2,551.56000	2.55156	2,182.560	12.89	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,420.90000		2.42090		2,808.55000	2.80855	2,420.900	12.93	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,670.65000		2.67065		3,075.87000	3.07587	2,670.650	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	423.21000		0.42321		337.70000	0.33770	423.210	13.11	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	174.55000		0.17455		135.13000	0.13513	174.550	13.29	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	128.47000		0.12847		98.55000	0.09855	128.470	13.35	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	25.26000		0.02526		18.54000	0.01854	25.260	13.47	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	19.69000		0.01969		14.36000	0.01436	19.690	13.47	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	15.26000		0.01526		11.06000	0.01106	15.260	13.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.86119		77.51790		8.78854	78.07623		13.18	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.90805		75.70003		8.83316	76.27010		14.09	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.93535		77.17106		8.85877	77.75018		13.92	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,571.88000		1.57188		1,446.11000	1.44611	1,571.880	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			173.50707		173.50707		173.51259	173.51259			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.27529		176.27529		176.28254	176.28254			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			132.37358		132.37358		132.38104	132.38104			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.87985		132.87985		132.88872	132.88872			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

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 06/11/2014	Bond Future		137.39847	137.39847		137.40331	137.40331			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future		137.82824	137.82824		137.83446	137.83446			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		8.67123	86.93195		8.58016	87.64037		11.09	0.00	0	28,678.00
R213	On 05/02/2015	Bond Future		8.73637	88.30831		8.64242	89.02873		11.43	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.78453	86.27801		8.68751	87.01325		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		8.88756	77.14024		8.81695	77.71448		13.40	0.00	0	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,173.59000	3.17359	3,616.97000	3.61697	3,173.590	13.79	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	91.25000	0.09125	69.82000	0.06982	91.250	14.27	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.94778	78.36156		8.87511	78.94565		13.84	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.99322	76.41389		8.91839	77.01007		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		20,877.17000	20,877.17000		20,636.06000	20,636.06000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		21,154.77000	21,154.77000		20,911.03000	20,911.03000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.97220	4.97220		4.96850	4.96850		4.03	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.94850	4.94850		4.94710	4.94710		7.52	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.92680	4.92680		4.92660	4.92660		8.77	0.00	0	0.00

Total for Derivatives : **2,770,732,471.93** **252,163** **3 832 121.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26054			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.02000	105.02523		7.02000	105.00555			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52983			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.30500	103.33401		8.30500	107.93490			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.13749			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.99500	106.29526		8.99500	106.26971			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.36956			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.45818			0.00	1,400,000,000	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.17000	99.55926		9.17000	99.53501			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.14000	104.21502		7.14000	104.19515			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.76292			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.42500	107.97803		8.42500	107.95382			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.39000	135.12978		1.39000	135.11229			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32000	127.75156		2.32000	272.44547			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94414			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52766			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88381			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.87903			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.87570			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.25692			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15629			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.18685			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.02000	128.52370		3.02000	128.50151			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.14000	119.82141		4.14000	119.79706			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.89000	104.30687		4.89000	104.28365			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	81.24500		100.00000	66.08053			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06000	172.17337		2.06000	172.14801			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.19796		2.76000	162.17099			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.09000	174.11463		2.09000	174.08884			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80000	185.37260		1.80000	185.34660			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82125	77.52332		7.82125	77.50733			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82125	77.52332		7.82125	77.50733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.77453			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	101.24291			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12387			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		7.15500	102.36830		7.15500	102.34862			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	101.44232			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.31000	105.80450		7.31000	105.78386			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16942			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		2.62000	94.62820		2.62000	107.03326			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45500	102.83413		2.45500	159.79721			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.40000	117.01249		2.40000	211.30304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.36000		90.97897		9.36000	90.95598			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	103.04639			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	101.61500			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		108.53665		9.63000	108.50875			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	9.48500		109.62065		9.48500	109.59289			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70000		93.45484		8.70000	93.43310			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	9.58000		108.90868		9.58000	108.88084			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	99.99993			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.88195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		7.97500	105.60733		7.97500	105.58489			0.00	0	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.70500	107.57854		8.70500	107.55349			8,705,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.97000	103.82163		6.97000	103.80230			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.63500	100.35518		8.63500	100.33201			0.00	0	610,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.68000	93.85747		9.68000	93.83297			28,265,600,000,000.00	2,920,000,000	3,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.75000	102.14758		7.75000	102.12648			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.13000	218.12797		2.13000	276.32691			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.33000	126.61207		1.33000	129.41951			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.07000	128.97973		2.07000	131.55117			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00456		100.00000	0.00454			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	67.45575		100.00000	67.29233			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.47000	101.77525		11.47000	101.74440			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.59649			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.31353		100.00000	4.30308			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61127			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82046			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58170			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	65.12402		11.00000	65.10540			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	25.71064		100.00000	25.64836			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.75193		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.72756		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.76282		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.75546		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.75223		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91547		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91547		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92099		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00888		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.92099		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.90994		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.32329		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00839		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.62681		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.75991		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.75232		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.74934		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.75523		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.76873		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.15500	103.15670	9.15500	103.26238		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.99161		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.66132		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	85.15630		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	168.49015			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	168.57752			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.76274			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.77011			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.77188			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.79573			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19425			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.79635			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.49600			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44719			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34813			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40088			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21974			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.76188			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98743			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79038			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79538			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78568			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.76738			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.77766			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78950			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.78626			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.78334		10.23000	99.75629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.78285				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.78803				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	121.69748				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.24500	104.32424	9.24500	104.29848				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76819				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.35886	1.75000	115.44029				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03972				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.78579				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75699				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.74948				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.76448				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.75099				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.40088				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98065				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57435				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.76718				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.89056				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.75099				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.77327				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.76060				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.75677				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32811				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56947				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.75597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.75597			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72550			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.75548			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74175			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87472			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72550			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.22165			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.75099			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.73750			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.49830			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.35483			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.77048			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.77258			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41847			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.76688			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.42766			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.75699			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.77018			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.77048			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.76542			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58351			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.89619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP08	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.87829			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		14.26081		100.00000	14.22626			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.40988			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.45176			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.47962			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.10985			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.22193			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.37123			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07249			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76000		100.87185		7.76000	100.85087			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.38481			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.61337			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.22500		101.24648		8.22500	101.22430			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.18000		118.96562		9.18000	118.93645			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		97.05896		100.00000	96.80945			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.20000		105.17885		7.20000	105.15831			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		91.42380		100.00000	91.20081			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.10000		103.59305		9.10000	103.56800			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.77057		100.00000	15.73566			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.93500		103.36245		9.93500	103.33522			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500		164.63563		2.70500	164.60853			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.13401			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.05485			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.10528			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.66144			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.38529			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.82443			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	99.76448			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.74733			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04917			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	104.76000			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	100.04358			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.79376			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	128.30949		2.65000	291.83676			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	98.25056			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.88293			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.68644			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.98171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.78549			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.78848			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49411			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.71500	108.01978		8.71500	107.99461			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.42572			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.91373			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.24856			0.00	0	1,500,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.69278			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.36668			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.27500	103.88495		9.27500	103.85921		18,550,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.55000	109.28942		7.55000	109.26730			0.00	0	2,834,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	38.42858		100.00000	38.25959			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.62893			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48386			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.59500	103.93247		7.59500	103.91093			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57500	108.01778		8.57500	107.99300			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.04242	104.63652		11.04242	103.66905			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.09424	102.67935		11.09424	102.49191			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.12097	102.61781		11.12097	102.45930			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.10541			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.14756	102.48577		11.14756	102.39990			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.79025	102.33611		11.79025	102.31953			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.15518			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.15518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.15525			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.29242	101.80367		11.29242	101.97345			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23881	103.58720		11.23881	102.49054			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.09424	102.67935		11.09424	102.49191			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12375	102.88308		11.12375	102.65965			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28871	97.42471		10.28871	102.16210			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.04575			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.02778			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.02778			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.91893			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.05126	100.91957		11.05126	101.37172			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.35000	101.65539		11.35000	101.57697			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96841			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.27500	71.24759		11.27500	99.34288			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.85682			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.82577		9.28000	101.83650			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.99810			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.11500	69.98791		11.11500	99.19179			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.93872			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98820			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.79715				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.91497				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.00567				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.57038				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.92420				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.00567				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.91893				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.93638				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	102.00576				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.44875				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.04242	105.18264	14.04242	104.25192				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22746	103.30694	15.22746	103.31164				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09743	103.13153	14.09743	102.99538				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.63028				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.63028				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.63028				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.72887				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.28482				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.28704	100.00000	20.24855				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.36448	100.00000	22.31029				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.35418	100.00000	20.30488				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.56431	100.00000	12.53387				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.19085	100.00000	15.15405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.16261	100.00000	13.13072				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.96345				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.97764				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.14611				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.21806				0.00	0	1,100,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.55532	100.00000	8.53459				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.55532	100.00000	8.53459				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000		104.23156	2.03000	178.63085				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.10000		96.13039	8.10000	152.21665				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.10000		97.43492	8.10000	152.54587				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.48500		100.33579	8.48500	100.31301				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.01636				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.68087				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.71500		101.44809	7.71500	101.42722			1,543,000,000,000.00	200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.06986				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.04126				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.06245				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.13308				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.20366				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.40081				0.00	0	0.00

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		23.84836		100.00000	23.79059			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81914			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.85993			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.87741			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88324			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95311			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04618			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.93338		100.00000	14.89720			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.93338		100.00000	14.89720			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92621			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92031			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91870			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.12500		101.43398		8.12500	101.41203			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91388			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90521			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.65957		100.00000	10.63375			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.65957		100.00000	10.63375			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.07359			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.40879			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.41500		67.70984		8.41500	103.45302		25,245,000,000,000.00	3,000,000,000	3,000,000,000.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.39061			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	96.08016			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37321			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.43252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.36620			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.38469			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.41826			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.55733			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.79179			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	65.51233		100.00000	65.35363			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.11318			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14578			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	20.98148		100.00000	20.93066			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87386			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.48779			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.41500	105.40791		7.41500	105.38671			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.22500	114.33365		9.22500	114.30564			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.50172			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.07500	105.83157		9.07500	105.80606			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.31500	97.12198		12.31500	97.08992			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.14926			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.27500	102.22186		11.27500	102.19140			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.59869			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.11500	103.73506		9.11500	103.70994			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.97034			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.71500	98.17881		11.71500	98.14844			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	99.88994		0.00		0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71761		0.00		0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.02500	96.49937	10.02500	96.47372		0.00		0	0.00	
CCT01	On 23/06/2023	Spot Bond	9.93000	117.97595	9.93000	117.94472		0.00		0	0.00	
CCT02	On 12/06/2024	Spot Bond	9.78000	114.25103	9.78000	114.22121		0.00		0	0.00	
CCT03	On 15/03/2025	Spot Bond	9.11000	113.58953	9.11000	113.56204		0.00		0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.04307		0.00		0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.47500	106.28039	11.47500	106.24818		0.00		0	0.00	
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.68999		0.00		0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.95099		0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.25698		0.00		0	0.00	
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37404		0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.20019		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.23772		0.00		0	0.00	
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.70756		0.00		0	0.00	
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.77693		0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.85664		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79931		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79108		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.83455		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.65578		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.76285		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71031		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	62.21200		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	101.97574	10.11000	101.94841				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32783				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.35156	2.76000	119.33177				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	116.42853	3.14000	119.17609				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.26835	8.25000	100.24596				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79500	126.82704	2.79500	121.05185				0.00	0	2,800,000,000.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.43064	2.40000	118.76586				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.66506				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.17690				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.13033				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45000	103.56346	8.45000	103.54005				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.31150				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.29026				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08447				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09834				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50000	103.68413	8.50000	103.66054				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50000	103.68413	8.50000	103.66054				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55000	102.49038	8.55000	102.46694				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.75696				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.73171				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.23212				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.23212				0.00	0	2,800,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.57432		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.75373		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.35065		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.37209		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	100.47291	9.35000	100.44797		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	100.47291	9.35000	100.44797		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.35009		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.35101		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.12847		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75603		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.85561		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.86086		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75603		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75603		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.83561		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.63279		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.19772		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.74765		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.74765		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.74765		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.09379		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.04500	106.66201	9.04500	106.63637		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.84735		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.72329			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16869			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17047			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21518			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.41833			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.41879			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41313			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.93643			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11198			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08628			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.70890			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.76749			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.06531			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.73591			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.09043			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84765			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.41436			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72747			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82663			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60369			0.00	0	500,000,000.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.74022			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72753			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72086			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.06327			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14701			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.85285			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.45427			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.28551			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.65859			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.06803			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.65430			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.64000	97.20224		10.64000	97.17486			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.16000	93.86449		11.16000	93.83679			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64157			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.72191			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.63941			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03782			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97194			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.17038		8.80500	103.18734			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.75548			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04836			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.73399			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.74439			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.73989			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.72251			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.75115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.65183			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.65183			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.63567			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.72768			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.64157			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.87057			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.95974			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.97164			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.67847			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65149			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.65401			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.71575			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.78346			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.73090			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96198			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.65083			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60192			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.91400			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.27711			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.63567			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	100.91573			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.77708			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	98.13914		10.55000	104.95197			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.82000	102.60514		9.82000	109.40472			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.75684			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.90655			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.96000	103.45270		11.96000	111.80068			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.94486			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.99000	105.17776		11.99000	105.07797			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.42000	104.95842		10.42000	104.87154			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.94486			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.00373			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.70453			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.72760			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.72251			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.75548			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71491			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.32500	102.41129		9.32500	107.24152			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11730			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.73001			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	99.55399		10.55000	99.74887			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.45928		11.00000	99.38411			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.01305			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.72550			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384		On 20/09/2024	Spot Bond	11.75000	100.86735	11.75000	106.52876			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.69913			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.75549			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.04582			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.73899			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	39.18329	7.01000	39.79501			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	161.03997			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	8.48500	100.33579	8.48500	139.23416			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.10000	34.60481	8.10000	152.21665			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.10000	35.02828	8.10000	152.54587			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	92.26516			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	92.19903			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38164			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.38164			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.75399			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.77050			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76731			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75099			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03782			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.77318			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.76148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.76299			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.76148			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.38362			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.31576			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60000		105.87452		8.60000	108.89201			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52500		103.90181		8.52500	103.87811		12,787,500,000,000.00	1,500,000,000	750,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.93500		116.31233		9.93500	116.28152			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.27000		105.72281		8.27000	105.69941		42,425,100,000,000.00	5,130,000,000	1,710,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.52500		111.06032		9.52500	111.03225			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.60000		106.23040		9.60000	106.20319			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.95000		99.25648		9.95000	99.23015			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.83000		100.07608		10.83000	100.04725			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.83000		92.85095		10.83000	92.82420			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.35494			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.29706			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20668			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23484			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.75198			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.33824			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.84500		103.30689		10.84500	102.95786			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.21948		100.00000	11.19201			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.68087		100.00000	3.66925			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.39485		100.00000	13.35258			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.88165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	7.85000	100.47078		7.85000	100.44976			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.34823			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28951			0.00	2,000,000,000	1,000,000,000.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13692			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	85.41785		100.00000	85.22503			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03822			0.00	200,000,000	100,000,000.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.81111			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.09914			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70726			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.87057			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.67907			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.74493			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.38671			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.72101			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.06233			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.52500	104.65448		8.52500	104.63062			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23000	116.22104		7.23000	116.19849			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.23000	106.14507		8.23000	106.12181			0.00	0	1,505,000,000.00
DV23	On 27/02/2023	Spot Bond	8.79000	107.54126		8.79000	107.51613			0.00	0	1,695,000,000.00
DV24	On 18/02/2024	Spot Bond	8.80000	106.27086		8.80000	106.24599			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.48500	105.45422		9.48500	105.42767			5,691,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.03300			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37329			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26559			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.56668			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87647			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.82500	127.88126		7.82500	127.85459		31,300,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.59211			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	102.83792		0.20000	135.09844		800,000,000,000.00	4,000,000,000	2,000,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.91500	124.81697		1.91500	124.79910			0.00	0	200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.91500	112.27079		1.91500	112.25471			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000	110.50019		2.04000	110.48401			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond	2.14000	102.03985		2.14000	102.02460			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.42500	106.32951		9.42500	106.30291			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.27500	106.96422		9.27500	106.93743			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.88000	104.59445		9.88000	104.56703			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17500	95.48960		10.17500	98.36024			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.26000	107.36230		10.26000	106.15109			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.53036			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.28560			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	100.00000	19.75309		100.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98278			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62721			0.00	0	0.00

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	100.38945			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.41366			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	94.82434		100.00000	94.58668			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	53.42196		100.00000	51.29035			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	88.08397		100.00000	87.87864			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	75.48384		100.00000	75.33840			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.78824		3.00000	131.76543			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.33000	103.70703		11.33000	103.67597			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.94297			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.05064			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68458			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.69500	100.59684		9.69500	100.57083			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.46387			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.30044			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.55571			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	100.51337			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	100.54570			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93761			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.46144			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.48064			0.00	0	0.00

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	100.45759			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47360			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.46817			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.46168			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94000		101.01554		6.94000	100.99660		141,576,000,000,000.00	20,400,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.59500		108.78389		7.59500	108.76174		177,774,570,050,000.00	23,406,790,000	10,600,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.35000		111.10546		8.35000	111.08076		148,570,735,040,000.00	17,792,902,400	15,220,319,000.00	
ES26	On 02/04/2026	Spot Bond	8.75000		97.02579		8.75000	97.00309		191,975,000,000,000.00	21,940,000,000	9,200,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.57000		81.96920		9.50000	82.47368		1,304,773,800,000,000.00	36,340,000,000	27,400,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.60000		92.63498		9.60000	92.61126		547,200,000,000,000.00	57,000,000,000	23,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.50558			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.49712			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35855			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.10048			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.56378			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.14410			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.38258			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.24579			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.33432		100.00000	11.30686			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.03069		100.00000	11.00397			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.60143			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.66945			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.80520			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.94053			0.00	0	0.00

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		6.57000	99.94603		6.57000	99.92805			0.00	0	1,280,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.11500	99.76702		9.11500	99.74272			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.01702			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01695			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.02849			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.43988			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.20085			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.20423			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.02500	102.58655		10.02500	102.60910			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.91500	106.31016		10.91500	106.27930			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55877			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.17000	129.82648		2.17000	130.67784			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.16000	129.28159		2.16000	275.70965			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.33000	103.44891		2.33000	109.94844			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.43500	103.06596		2.43500	160.15756			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.29000	118.87722		2.29000	214.67103			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.58000	105.53566		7.58000	105.51432			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.83800	62.55701		7.83800	61.92632			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.46200	40.03298		9.46200	39.14320			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.73735		9.70000	37.83451			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	68.09701		100.00000	67.97020			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	74.76196		100.00000	74.62012			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.22009			0.00	0	0.00

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	102.11322				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81828				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00433				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.46148	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.46148	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98559				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	101.88832				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.75690				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	101.95166				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.37073	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	102.08056				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	102.58448				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.50543				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	16.66519		100.09221	16.62479			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76387			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.59156			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.10388			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.36254			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.12506			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95886			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	101.98158			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.80235			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84986			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.44896			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81592			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.38371		13.22500	59.36272			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70729			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70955			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.54429			0.00	0	0.00

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	101.79102		0.00		0	0.00	
FRC169	On 31/01/2025	Spot Bond	3.57500	94.77072	3.57500	98.02988		0.00		0	0.00	
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.87248		0.00		0	0.00	
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.87248		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.47405		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64157		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90548		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.75934		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.71634		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.89697		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.02403		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.63183		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.88739		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.07731		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.33599		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.83176		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.33374		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.69597		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.84986		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.84986		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92627		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.41596		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.49735		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.62620		0.00		0	0.00	

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	101.22770			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.95844			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21290			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60815			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18952			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19295			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17658			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06242			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17658			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.05785			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.78563			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.62763		8.75000	100.85034			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.58564			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.58916		100.00000	11.53951			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.57321		100.00000	10.52791			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.85609			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.96563			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.95432			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02122			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98734			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.41000	116.65187		3.41000	120.37852			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.99061			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.01103			0.00	0	0.00

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		3.39000	107.71908		3.39000	120.53714			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.67000	99.96341		1.67000	127.73691			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.41000	105.07813		3.41000	120.37852			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.65000	101.89937		2.65000	125.54533			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.72000	104.44052		2.72000	132.62113			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11168			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.72745			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.97704			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.83544			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.31271			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.22654			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90189			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.89962			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.58868			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92894			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.12513		100.00000	11.09817			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	21.54489		100.00000	21.49213			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	63.85251		100.00000	63.65316			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	16.54806		100.00000	18.76388			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.79000	148.10421		4.79000	148.07165			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55321			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.41017			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.59762			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.04851			0.00	0	0.00

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	101.53141			0.00	30,000,000	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.60529			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.61115			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.06800	82.80454		2.06800	101.63889			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.47000	100.49857		2.47000	131.73348			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.00291			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.43032		10.38000	101.40208			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.43032		10.38000	101.40208			0.00	0	3,000,000,000.00
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	100.73247			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00786			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.61000	97.93755		2.61000	106.31185			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.60000	204.79506		2.60000	205.34398			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.58000	106.89951		2.58000	106.88229			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14629			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.63000	203.92099		2.63000	204.46801			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.11495			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.43000	108.95037		2.43000	108.93327			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.67000	105.19916		2.67000	105.18196			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29974			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.62442			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.77500	103.21652		2.77500	103.23936			0.00	0	0.00

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	2.75000		110.69514		2.75000	254.67966			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.67000		124.48002		2.67000	265.46601			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17000		129.18532		2.17000	275.50426			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89000		122.47536		2.89000	261.18935			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		101.72544		2.54000	127.50328			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.92690			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		131.57054		2.07000	127.52877			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13101			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36192			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.79017			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		106.22692		2.45000	106.21020			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.94257		104.97509	16.89924			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.69299		101.07593	22.47305			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.86190		100.44759	15.82331			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.12371		100.76967	24.06486			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	2.12000		116.00981		2.12000	115.99253			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	2.29000		97.56628		2.29000	110.35749			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.55422			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		97.29500		2.32000	110.05054			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.32912			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		127.27790		2.37000	343.90810			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.69611			0.00	0	0.00

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	100.32094			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	101.33510			0.00	0	0.00
FRX15		On 14/03/2015	Spot Bond	6.80000	100.90626		6.80000	100.88793			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.56000	100.74178		7.56000	100.72146			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.91500	101.47122		7.91500	101.44982			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.08500	111.70931		8.08500	111.68512			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.60500	104.53510		8.60500	104.51117			0.00	0	820,000,000.00
FRX20		On 01/10/2020	Spot Bond	8.82500	103.56600		8.82500	103.54156			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.40000	90.76288		9.40000	90.73985			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.53000	110.59835		9.53000	110.57023			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.84000	100.45539		9.84000	101.84986			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.21500	94.91668		10.21500	94.89100			0.00	0	0.00
FRX45		On 14/04/2045	Spot Bond	10.23500	82.48015		10.23500	82.45766			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	101.47780			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.53458			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.55728			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.61399			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.70476			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.77283			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	102.06775			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	100.39950			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.41723			0.00	0	2,200,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.42142			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.43325			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.45105			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.46586			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.53097			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.47528			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70881			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.92500		105.24234		8.92500	105.21723			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	100.64579			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.22038			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	100.89798			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.91735			0.00	0	700,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.95479			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.00123			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.06566			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	100.01281			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.35925			0.00	20,000,000	152,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.13443			0.00	0	0.00

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	101.12879			0.00	0	30,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.21998			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.44957			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.56659			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	100.31578			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.37050			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.64096			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17818			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44790			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92248			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.75519			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.82121			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76784			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.59788			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	101.07023			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.45061	102.05186		7.45061	96.46207			0.00	0	0.00

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	101.11970				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.45073	101.72338	8.45073	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	101.18328				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.90097	101.78920	8.90097	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	101.26096				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	101.14919				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.28438				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33155				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.74141				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.95500	102.68720	8.95500	102.66277				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500	109.32976	7.97500	109.30653			12,760,000,000,000.00	1,600,000,000	904,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.95000	131.32337	1.95000	280.06560				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	134.02975	1.97000	285.83718				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.42000	99.54662	9.42000	99.52172			30,332,400,000,000.00	3,220,000,000	2,596,700,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.37000	99.97049	9.37000	99.94561				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	61.86326	100.00000	61.71339				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.06051	100.00000	16.02160				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	94.92545	100.00000	94.68391				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.08003	100.00000	42.97567				0.00	0	0.00

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		21.99008	100.00000	21.93682				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.19180	100.00000	14.15742				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.65166	100.00000	65.49261				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		116.82715	1.68000	116.81116				26,255,740,896,000.00	15,628,417,200	87,159,453,600.00
I2038	On 31/01/2038	Spot Bond	1.85000		121.98207	1.85000	121.96482				127,094,573,575,000.00	68,699,769,500	97,744,672,200.00
I2046	On 31/03/2046	Spot Bond	1.87000		123.77942	1.87000	123.76182				3,645,876,729,000.00	1,949,666,700	48,714,009,600.00
I2050	On 31/12/2050	Spot Bond	1.88000		131.96587	1.88000	131.94711				52,713,689,608,000.00	28,039,196,600	24,380,351,900.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.30000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.47000		101.41817	7.47000	101.36795				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.56254				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.39514				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05000		101.95924	8.05000	101.93737				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.82500		106.45165	7.82500	106.42945				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87000		101.25669	7.87000	101.23545				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.70872				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.74988				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.49000		101.40452	1.49000	128.94215				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000		104.46553	2.14000	130.93915				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.62994				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.56119				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.94500		106.39191	7.94500	106.36927				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.32896				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43058				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.80398			0.00	0	225,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.54500		99.87613		8.54500	99.85329			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.59500		95.48159		8.59500	95.45975			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16998			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.02500		101.16186		8.02500	101.14011			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.06500		101.17647		9.06500	101.12913			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77639			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.79922			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.88000		99.75175		7.88000	99.73081			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.32500		100.23179		8.32500	100.20958			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.88450			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.54411			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.59500		102.69289		7.59500	102.67210			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.28500		104.01147		8.28500	103.98853			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.45000		105.66229		9.45000	105.63578			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.37888			0.00	1,000,000,000	500,000,000.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91239			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82717			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.84517			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.86303			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00524		100.00000	0.00523			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04152			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.98581			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.67500		101.68025		8.67500	101.65666			0.00	0	0.00

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	101.98954		5.00000	101.97578			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.98954		5.00000	101.97578			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.57872		5.00000	100.56522			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.98954		5.00000	101.97578			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.97848		4.00000	99.96772			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.07145		100.00000	32.92078			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	32.88488		100.00000	32.73505			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	32.88488		100.00000	32.73505			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.28829		9.20000	110.26120			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59937			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59937			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.55575			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25848		100.00000	7.24070			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49352			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.80000	99.97768		8.80000	99.95429			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.39798			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.17130		100.00000	9.14908			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.85251		100.00000	63.65316			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	81.20001		100.00000	81.20001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN441U	On 07/10/2014	Spot Bond	100.00000	94.99943	100.00000	94.75648					0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	98.41270	100.00000	97.63780					0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	94.66072	100.00000	93.95429					0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	85.96807	100.00000	85.34511					0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	81.77013	100.00000	81.22500					0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	91.64842	100.00000	90.96448					0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	90.34653	100.00000	90.12346					0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	88.80779	100.00000	88.59223					0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	87.32057	100.00000	87.11217					0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000	96.99321	6.20000	96.99321					0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000	99.93210	6.20000	99.86429					0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	100.00000	97.07447	100.00000	96.81698				4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA440	On 30/09/2014	Spot Bond	6.20000	99.69518	6.20000	99.62769					0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000	99.57035	6.30000	99.50195				63,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA442	On 14/10/2014	Spot Bond	6.30000	99.45071	6.30000	99.38247					0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000	99.33135	6.30000	99.26328					0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000	99.07924	6.40000	99.01044					0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000	98.95890	6.40000	98.89026					0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000	98.71909	6.40000	98.65078					0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	100.00000	80.57395	100.00000	80.39648				3,300,000,000,000,000,000.00	33,000,000,000	16,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.80707					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04242	103.86539	11.04242	103.20090					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04242	102.15444	11.04242	102.16579					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.84164					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.02729			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.80485			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.87175		6.50000	102.85377			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.92904			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	99.91805			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.06757			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.78471			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.14753			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.41972			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.40839			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.65002			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53474			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.42867			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.42380			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.88945			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99167			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.91671			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.38199			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.96851			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.91893			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.24700			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.43370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.01460			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.82814			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37587			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17206			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18812			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		104.18774		8.56000	104.16388			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.41760			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.45301			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.47663			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.96979			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.22500		103.61519		9.22500	103.58980		18,450,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.80429			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42500		108.02881		8.42500	108.00458		20,220,000,000,000.00	2,400,000,000	620,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30989			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.28714			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.75698			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.40530			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.87486			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.65000		103.72821		8.65000	103.70421			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.46344			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.02257			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		97.18866		3.23000	124.36921			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61500		140.45634		3.61500	140.42976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.60935			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.39283			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.29918			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.97793			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.71700			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		96.27096		3.68000	97.09312			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		96.19070		3.68000	103.17758			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.68397			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.16500		115.62869		10.16500	115.59754			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.27451			0.00	0	200,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.71500		138.91974		3.71500	138.89308			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		96.87500		100.00000	96.12404			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		93.23537		100.00000	92.54982			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		88.66109		100.00000	88.04108			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		84.63187		100.00000	84.04820			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		99.32886		100.00000	98.66667			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.97869			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.40171			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		96.99321		6.20000	99.94907			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.53613		6.30000	99.46778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA442	On 16/10/2014	Spot Bond	6.30000	99.41657		6.30000	99.34838			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	98.56553		6.40000	98.49744			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.64654			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.50328			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.25029			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30400			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.41555			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.44251			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.20265			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17215			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18019			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19625			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12395			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06316			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.88697			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.84125			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.53778			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30189			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.29887			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.44420			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12584			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95897			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79146			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.85310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.47850			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.51834			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.51833			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.88500	109.13978		8.88500	102.98427			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	18.84025		100.00000	18.76941			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.73419		100.00000	11.68259			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02444			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.09500	108.45283		9.09500	102.50621			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90471			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55936			0.00	0	1,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	87.08904		100.00000	86.88651			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89856			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	91.62366		100.00000	91.39964			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16596			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.56401		100.00000	34.48027			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62383			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	83.85752		100.00000	83.66822			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	90.05470		100.00000	89.83822			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	77.47560		100.00000	77.32218			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.86960		100.00000	88.65900			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	65.60331		100.00000	65.44438			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.91677			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.06588			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00028		100.00000	75.00027			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22163			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.01652			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.48000	144.23419		8.48000	144.20164			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.82518			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61522			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.28877			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18932			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84815			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.52500	98.44573		8.52500	98.42340			0.00	0	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.67500	73.92663		8.67500	100.23932			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.16500	100.70868		9.16500	100.68416			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.88524			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.97000	103.46718		9.97000	103.43968		20,737,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87468			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.42505			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.45320			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.48684			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.06600			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.51381			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.29209			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.68607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.46635			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.17807			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.17936			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		80.04386		100.00000	99.72900			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		92.17172		100.00000	91.93955			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.49334			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.26089			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.23281			0.00	0	1,200,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.83703			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.35423			0.00	50,000,000	100,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61776			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27657			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.53274			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.56391			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.98443			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.00443			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.63870			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.65391			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		75.00002		100.00000	75.00001			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		87.07394		100.00000	86.87191			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.58623		100.00000	25.52424			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		62.46637		100.00000	62.31504			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.46500		105.79633		8.46500	105.77237			0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.35500		105.69783		8.35500	105.67420			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91653			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92244			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.09173			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.96142			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.98272			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	103.08918			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.23202			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.29237			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76000		105.30068		7.76000	105.27879			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.53500		104.58272		8.53500	104.55897			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.35000		105.29045		9.35000	105.26431			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.38000		102.93373		6.38000	102.91603			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54591			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.60266			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.36500		105.85066		9.36500	105.82404			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.57000		100.81866		7.57000	100.79830			92,976,254,000,000.00	12,282,200,000	12,331,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27257			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.68500	102.71075		8.68500	102.68689			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.88371			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.22500	105.74835		9.22500	103.88611		7,380,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.48776		100.00000	13.45473			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64111			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	102.62810		8.38500	102.60508			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.57000	102.95351		7.57000	102.93273		29,371,600,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.32500	106.13136		8.32500	106.10784			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.52701		100.89771	6.51108			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.61331		100.61875	6.59720			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	100.55554			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.55916			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.60478			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.65770			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.63331		100.00000	0.63178			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.63331		100.00000	0.63178			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.81500	99.39454		8.81500	99.37124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.57000	99.77833		7.57000	99.75819			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.88500	102.73428		8.88500	102.71003			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.91736			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.67500	107.96282		8.67500	107.93791			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.46184			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.15000	108.30988		9.15000	108.28356			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.63885			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.87500	104.04810		8.87500	103.97365			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51866			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.69925			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13295			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.41183			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49899			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41237			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.48701			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.17000	103.14731		7.17000	103.12756			0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22035			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.36500	112.23323		8.36500	112.20782			0.00	0	460,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.65500	35.87137		10.65500	35.86143			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.37000	105.18156		7.37000	105.16077			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37798			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.14067			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.75000	106.67652		7.75000	106.65449			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91020			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.50313			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40341			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22601			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21344			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.77689			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18164			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	100.98299			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.90483			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.07664			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55033			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.58012			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.78123			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.79303			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.12691			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.80025			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.78759			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.78774			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.80030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.75548			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.82500	103.22754		9.82500	110.09570			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.75699			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.86000	101.99740		9.86000	108.88031			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.75548			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.78008			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.75309			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.75009			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.51000	101.79209		8.51000	101.76904			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.12625			0.00	1,400,000,000	700,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.08394			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.74500	105.82357		9.74500	108.96928			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.86636			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12445			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77500	115.24006		11.77500	115.20423			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	110.27636			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64808			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18000	167.73715		2.18000	167.71189			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41500	105.51023		8.41500	105.48660			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01693			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.04500	106.72230		9.04500	106.69636			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55846			0.00	0	1,000,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.38050			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.39404			0.00	0	1,000,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.38594			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.24500		106.70087		9.24500	108.16684			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.39410			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.40214			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.39674			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.44500		106.67968		9.44500	106.65263			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.41301			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.40753			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.41024			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.50969			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.47696			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.41832			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.22500		117.54891		8.22500	117.52302			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.88500		123.66544		8.88500	123.63624		35,540,000,000,000.00	4,000,000,000	4,000,000,000	3,815,500,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500		173.13864		2.07500	173.11306		103,750,000,000.00	50,000,000	50,000,000	8,425,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45000		125.10207		9.45000	125.07052		92,988,000,000,000.00	9,840,000,000	9,840,000,000	5,720,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.88689			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.82207			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45652			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.65581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.07665			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.30874			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.33288			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.41095			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.20499		100.00000	16.16573			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		42.14058		100.00000	42.03849			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.32000		105.04364		7.32000	105.02300			58,560,000,000,000.00	8,000,000,000	4,059,840,300.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.27688		100.00000	23.22049			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		65.31867		100.00000	65.16043			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60547			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.91198			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.18675			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00752			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.64451			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61490			0.00	0	2,000,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.99771			0.00	0	2,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.42634			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.32500		104.44199		9.32500	104.35997			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.84747			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.87188			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.88286			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.90726			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.01211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.03647			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90760			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.95000	99.95112		5.95000	99.93483		3,917,917,364,270,000.00	58,473,506,600	33,095,003,200.00	
R009P		On 15/09/2014	Spot Bond	6.23500	99.94878		6.23500	99.93172			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.90000	41.75105		7.90000	41.74221			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.62000	106.49632		6.62000	106.47748			0.00	0	5,000,000,000.00
R158		On 15/09/2015	Spot Bond	6.47000	106.64764		6.47000	106.62918		5,091,660,358,996,000.00	86,964,506,800	66,799,500,000.00	
R158P		On 15/09/2015	Spot Bond	6.45000	93.80057		6.45000	93.78439			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.55000	112.77315		6.55000	112.75340		4,996,537,634,460,000.00	62,830,173,200	53,109,833,200.00	
R159P		On 15/09/2016	Spot Bond	6.38000	88.15099		6.38000	88.13595			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.17500	120.15742		8.08000	120.95058		2,903,083,393,327,500.00	24,842,005,300	95,948,285,500.00	
R187P		On 21/12/2026	Spot Bond	7.82000	39.00510		7.82000	38.99692			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.74000	36.49603		7.74000	36.48845			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.69000	285.61300		1.67000	286.00287		89,908,176,774,000.00	53,200,104,600	32,716,107,900.00	
R201		On 21/12/2014	Spot Bond	5.89000	102.71745		5.86500	102.70813		838,620,488,854,000.00	42,380,388,600	73,800,000,000.00	
R202		On 07/12/2033	Spot Bond	1.80000	230.52713		1.80000	230.49479		254,535,263,460,000.00	41,408,479,700	55,228,453,200.00	
R2023		On 28/02/2023	Spot Bond	7.84500	99.67256		7.75000	100.23131		6,569,597,412,436,500.00	37,424,781,700	30,210,308,700.00	
R203		On 15/09/2017	Spot Bond	6.90500	103.53174		6.82500	103.73183		9,337,076,471,957,000.00	52,219,619,400	54,093,051,000.00	
R2030		On 31/01/2030	Spot Bond	8.50000	96.67220		8.50000	96.65034		5,236,000,000,000,000.00	16,000,000,000	10,096,584,000.00	
R2032		On 31/03/2032	Spot Bond	8.67000	99.67666		8.67000	99.93635		4,340,028,600,000,000.00	00,580,000,000	46,942,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.77500	98.30144		8.77500	98.27850		1,842,750,000,000,000.00	10,000,000,000	72,051,000,000.00	
R204		On 21/12/2018	Spot Bond	7.19000	104.73200		7.11500	104.98920		7,915,776,402,440,000.00	00,942,476,000	353,111,700,300.00	
R2044		On 31/01/2044	Spot Bond	8.85000	99.96429		8.85000	99.94077		1,639,130,625,000,000.00	85,212,500,000	46,700,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.85000	99.21657		8.85000	99.19284			5,667,385,294,920,000.00	40,382,519,200	25,056,231,000.00
R207	On 15/01/2020	Spot Bond	7.44500	100.30155		7.36500	100.62810			4,952,294,648,460,500.00	65,183,968,900	86,766,500,000.00
R208	On 31/03/2021	Spot Bond	7.60500	98.69040		7.52500	99.06729			5,359,146,022,152,000.00	04,687,182,400	68,740,402,500.00
R209	On 31/03/2036	Spot Bond	8.76000	78.67510		8.69000	79.20531			6,918,380,742,036,000.00	89,769,491,100	14,589,722,100.00
R210	On 31/03/2028	Spot Bond	1.71500	173.80499		1.71500	173.78102			43,669,658,627,000.00	25,463,357,800	25,008,371,400.00
R211	On 31/01/2017	Spot Bond	0.79000	131.06152		0.79000	131.04674			91,270,586,204,000.00	15,532,387,600	80,684,826,700.00
R212	On 31/01/2022	Spot Bond	1.57000	136.03663		1.57000	136.01843			190,922,222,741,000.00	21,606,511,300	77,923,411,300.00
R213	On 28/02/2031	Spot Bond	8.62500	86.07733		8.53500	86.76417			5,139,530,200,687,500.00	95,887,559,500	86,377,634,000.00
R214	On 28/02/2041	Spot Bond	8.77500	76.95580		8.77500	76.93754			0,803,820,455,382,500.00	31,204,610,300	68,902,452,400.00
R226C	On 15/09/2014	Spot Bond	5.83500	99.95206		5.83500	99.93610			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.61000	96.74943		6.61000	96.73234			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.45000	93.80057		6.45000	93.78439			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.37000	90.97630		6.37000	90.96080			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.38000	88.15099		6.38000	88.13595			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	98.41724		5.87000	98.40166			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.52000	95.16006		6.52000	95.14338			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.39000	92.30366		6.39000	92.28780			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.37000	89.47662		6.37000	89.46129			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.43000	86.60022		6.43000	86.58525			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.80000	83.07351		6.80000	83.05834			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.85000	80.21484		6.85000	80.20008			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.12000	76.79873		7.12000	76.78405			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.10000	74.21991		7.10000	74.20576			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.08000	71.74155		7.08000	71.72791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.07000	69.32402	7.07000	69.31086				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.32500	66.01234	7.32500	65.99936				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.30500	63.75718	7.30500	63.74468				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.44500	60.95054	7.44500	60.93837				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.41500	58.88684	7.41500	58.87513				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.38500	56.90949	7.38500	56.89822				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.35500	55.01447	7.35500	55.00362				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.31500	53.24301	7.31500	53.23256				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.27500	51.54851	7.27500	51.53844				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.02000	46.37058	8.02000	46.36062				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.98000	44.75931	7.98000	44.74975				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.94000	43.22069	7.94000	43.21150				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.90000	41.75105	7.90000	41.74221				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.86000	40.34694	7.86000	40.33844				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.82000	39.00510	7.82000	38.99692				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.78000	37.72243	7.78000	37.71456				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.74000	36.49603	7.74000	36.48845				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48916				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.40618				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.50119				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.34383				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.73777	100.00000	16.69723				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.69747	100.00000	9.67398				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.74320		100.00000	20.97072			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.81237			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50518			0.00	0	1,000,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.39599			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.41721			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.11725			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.85071			0.00	0	10,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.12068			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.75846			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.03820			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.22582			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04827			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.28581			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.01432			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	100.67313			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.23541			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.35778			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21841			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21841			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.24552			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	102.50445			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	88.79253			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond		12.35000	103.38343		12.35000	103.34977			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.11438		100.00000	14.08019			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.27098			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.15420			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.91171			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.62189			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.67486			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.62351		100.00000	3.61463			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.79013		100.00000	15.75188			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.37013		100.00000	36.28202			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.23816		100.00000	13.20609			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	23.23680		100.00000	23.18052			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.11070			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.49707			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82500	109.54549		8.82500	109.51965			0.00	0	782,000,000.00
RW23	On 10/12/2023	Spot Bond		9.00000	105.57145		9.00000	105.54607			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.68500	89.15638		9.68500	106.85216			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.77976			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.75000	109.33669		7.75000	109.31410		33,325,000,000,000.00	4,300,000,000	2,150,000,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.38360			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.87500	104.84942		8.87500	104.82455			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	102.14343			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.27102			0.00	0	0.00

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	100.94163			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.09829			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.07862			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.12000		104.56555		7.12000	104.54567		15,236,800,000,000.00	2,140,000,000	1,070,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.61500		102.89594		8.61500	102.87223		40,662,800,000,000.00	4,720,000,000	2,367,500,000.00	
SBN27	On 15/09/2015	Spot Bond	7.93000		105.18870		7.93000	105.16647			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.94000		105.17881		7.94000	105.15656			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72000		105.39666		7.72000	105.37497			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22500		99.99955		8.22500	99.97766			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.86500		105.25300		7.86500	105.23094			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91000		105.20848		7.91000	105.18630			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92398			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.97245			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45180			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.87500		102.47675		7.87500	106.89499			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55646			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.60118			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.63032			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.67500		109.81921		8.67500	109.79373			0.00	0	500,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.73000		105.45401		9.73000	105.42679			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.60324			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.73900			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.58811			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.78891			0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	8.21500		105.16519		8.21500	105.14218			0.00	0	1,240,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		13.61128		100.00000	13.58132			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.29000		105.82485		9.29000	105.79874			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.09867			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.80000		101.74143		8.80000	101.71749			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.78000		98.24095		8.78000	98.21802			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.98193			0.00	100,000,000	100,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.73000		130.55952		9.73000	102.80079			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000		8.68868		100.00000	100.00000			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	100.00000		1.71628		100.00000	100.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.22500		99.53042		9.22500	99.50603			0.00	0	110,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.60000		108.42846		7.60000	108.40649			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.20000		128.89703		2.20000	274.88922			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.43500		102.77771		1.43500	129.10600			0.00	0	5,009,400,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.05000			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	101.16408			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.65558		100.00000	16.61523			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.85191		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.06000	113.46265		2.06000	127.25907			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.87175		6.50000	102.85377			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89344			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49978			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.55431			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.85500	101.51510		8.85500	101.49107			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82222			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55691			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.76749			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.80261			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.22626		100.00000	14.19180			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	57.04578		100.00000	56.86768			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88133			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	28.37294		100.00000	28.28436			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.32498		100.00000	21.25840			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.16500	102.61001		9.16500	102.39523			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64631			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71012			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80000	103.95083		7.80000	103.92922		27,144,000,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.71500	100.55833		8.71500	100.57777			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17500	100.13059		8.17500	100.10880		31,392,000,000,000.00	3,840,000,000	1,920,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.42139			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.68412			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.42428			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.87321			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.92500		104.77457		7.92500	104.75232			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18148			0.00	600,000,000	200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42417			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.12142			0.00	0	40,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.07500		98.89151		9.07500	98.86752			0.00	0	1,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21746			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.67947			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01558			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.13300		91.48195		9.13300	91.45963			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.62500		93.80204		8.62500	93.78040			49,162,500,000,000.00	5,700,000,000	8,200,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.11000		102.38068		7.11000	102.36112			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.62500		95.35972		8.62500	95.33784			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85570			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.00500		100.57773		8.00500	100.55628			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		108.53645		2.43000	108.93327			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.06500		101.56355		8.06500	101.54161			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.42574			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.50000		109.50779		9.50000	109.48002			95,000,000,000,000.00	10,000,000,000	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.17332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.86335			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.76500		77.80259		9.76500	77.78210			0.00	0	5,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.08209			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.15622			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.08523			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.91794			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.32484			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		100.26019		0.00000	100.63630			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.93402			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.83111			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.81226			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.91449			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.89689			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.50829			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.89741			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.81163			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.72841			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.74174			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.24146			0.00	0	0.00

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	99.69009			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.60533			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.69012			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.56851			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532		4,090,000,000,000,000.00	40,900,000,000	27,200,000,000.00	
SY1162	On 09/12/2014	Spot Bond	100.00000		80.57395		100.00000	80.39648		2,320,000,000,000,000.00	23,200,000,000	23,200,000,000.00	
SY1163	On 10/10/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.93000		104.94112		6.93000	104.92160		3,880,800,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.69000		106.22252		8.69000	106.19785			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		90.75237		100.00000	90.53048			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		38.67758		100.00000	38.58389			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.01266			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69328			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.17423			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.37439			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80564			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.79532			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.26354			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.75570			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.56406			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.80000	102.61410		7.80000	102.59276			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.07397			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.10363			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.17565		7.83000	101.15453			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05765			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.09473			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10771			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.05765			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.09473			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.84530		7.16000	101.05694			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.16737			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.16144			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.30354			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28431			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.86317			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.79713			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.05616			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.10363			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.30879		8.73000	101.23824			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.05171			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.09473			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.58500	97.22638		8.58500	99.92184			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.04281			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.09473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.17033			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15404			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14811			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.30058			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29467			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.24289			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.76042			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.76630			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.73691			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10990			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.61769		101.06155	6.60150			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.05171			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.17664			0.00	0	2,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.18515			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.24436			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.86904			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42678			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.08747			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10242			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.08747			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.10242			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.10990			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10242			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18465			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.18465			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18465			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30417			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.33403			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29670			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.89284			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.93001			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.91515			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.37000		107.13415		7.37000	107.11297			0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.36500		89.38841		9.36500	89.33638			0.00	0	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.66500		107.41009		7.66500	107.38814		809,424,000,000,000.00	05,600,000,000	66,057,750,000.00	
TN20	On 17/09/2020	Spot Bond	8.92500		107.06921		8.92500	107.04381		289,170,000,000,000.00	32,400,000,000	15,659,200,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.78533		100.00000	0.78288			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.07000		114.36288		9.07000	114.33532		121,175,200,000,000.00	13,360,000,000	6,680,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.42000		101.14611		9.42000	101.12081		310,860,000,000,000.00	33,000,000,000	16,500,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.48000		98.59133		9.48000	98.56652		68,256,000,000,000.00	7,200,000,000	2,900,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.50654			0.00	50,000,000	50,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.48274			0.00	3,700,000,000	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.54505			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.55897			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.56036			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.62881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.77062			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.54903			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40503			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.25589			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.28289			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11201			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.18968			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.33251		10.00000	100.30475			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.32421		9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.32535		100.00000	10.29784			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.91915			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.91423			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.91095			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.89564			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.86175			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.21048		100.00000	13.15238			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.66753			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.99218			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.78320			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.80303			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.18251			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.30380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.73751			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88030			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.53642			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.30022			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.40456			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.06683			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.35700			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.08186			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.94490			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.39569			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.24016			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.92765			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.59327			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.31054			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.91659		100.00000	12.88530			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	82.40598		100.00000	82.05382			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88728			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87021			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83877			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.82297			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.77030			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47631			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.40486			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.36931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93409			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.41246			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85085			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37219			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.92500	108.87556		8.92500	108.84930			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	101.32148			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29053			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.66862			0.00	0	2,000,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.69058			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.69156			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.42003			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45996			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.94000	112.38495		6.94000	112.36411		138,800,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.28000	240.12734		1.28000	240.09708			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.79000	104.10402		6.79000	104.08513			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.32500	106.64655		7.32500	106.62570		60,065,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.67000	107.77121		7.67000	107.74917			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.99000	107.15419		7.99000	107.13138			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.06500	107.36785		8.06500	107.34478		40,325,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.42000	95.07689		6.42000	95.06057			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.35000	93.34831		6.35000	93.33237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	5.88000	98.74334		5.88000	98.72763			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.42000	95.06057		6.42000	95.04425			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06000	70.44724		7.06000	70.43396			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.51895		100.00000	46.43069			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.62306		100.00000	24.57635			0.00	0	0.00

Total for j-Bonds : 1.43e+017 16,045,072,400 25 646 341 200.00

Grand Total: 1.43e+017 16,045,324,563 25 650 173 321.00