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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 16/07/2014	Any day expiry		10.67730	10.67730		10.71730	10.71730		10.02	53,386,500.00	5,000	0.00
\$ / R	On 28/07/2014	Any day expiry		10.69270	10.69270		10.73500	10.73500		9.41	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.43	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	32.63910	0.03264	46.73780	0.04674	32.639	10.39	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.69450	10.69450		10.73670	10.73670		9.51	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	146.33700	0.14634	120.02300	0.12002	146.337	10.28	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.02290	0.00002	0.02850	0.00003	0.023	24.51	0.00	0	500.00
\$ / R	On 30/07/2014	Any day expiry		10.69630	10.69630		10.71100	10.71100		9.59	0.00	0	0.00
\$ / R	On 30/07/2014	Any day expiry	10.71	Call	74.16680	0.07417	0.00000	0.00000	74.167	9.67	1,391,040.00	14,000	14,000.00
\$ / R	On 07/08/2014	Any day expiry		10.71040	10.71040		10.75270	10.75270		9.68	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	164.28510	0.16429	140.17810	0.14018	164.285	10.17	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	41.74430	0.04174	55.26960	0.05527	41.744	10.58	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	231.34430	0.23134	202.56960	0.20257	231.344	10.58	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.71220	10.71220		10.75450	10.75450		9.72	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	93.11610	0.09312	116.20020	0.11620	93.116	9.91	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.73700	10.73700		10.77930	10.77930		9.97	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	15.53610	0.01554	13.67220	0.01367	15.536	9.56	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	1.21220	0.00121	2.21030	0.00221	1.212	14.92	0.00	0	19,547.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/08/2014	Any day expiry		10.74580	10.74580	10.78820	10.78820		9.92	0.00	0	1,959.00
\$ / R	10.80	Put	176.79650	0.17680			154.51150	0.15451	176.797	10.16	0.00	0	500.00
\$ / R	12.83	Call	0.32770	0.00033			0.42160	0.00042	0.328	17.75	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.74760	10.74760	10.79000	10.79000		9.93	0.00	0	0.00
\$ / R	8.30	Put	0.00060	0.00000			0.01120	0.00001	0.001	17.05	0.00	0	5,000.00
\$ / R	10.96	Call	77.57930	0.07758			91.64570	0.09165	77.579	10.91	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.76710	10.76710	10.80960	10.80960		9.90	0.00	0	0.00
\$ / R	10.74	Call	177.16450	0.17716			203.17790	0.20318	177.165	9.89	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.77950	10.77950	10.82210	10.82210		9.92	135,368,961.00	12,558	679,166.00
\$ / R	8.80	Put	0.18210	0.00018			0.19160	0.00019	0.182	16.10	0.00	0	920.00
\$ / R	8.88	Put	0.23370	0.00023			0.24280	0.00024	0.234	15.76	0.00	0	26,804.00
\$ / R	8.90	Put	0.24870	0.00025			0.25770	0.00026	0.249	15.68	0.00	0	15,296.00
\$ / R	9.00	Put	0.34050	0.00034			0.34740	0.00035	0.340	15.26	0.00	0	35,000.00
\$ / R	9.78	Put	4.11410	0.00411			3.82450	0.00382	4.114	11.84	0.00	0	920.00
\$ / R	10.00	Put	7.57890	0.00758			7.14980	0.00715	7.579	10.59	0.00	0	72,800.00
\$ / R	10.10	Put	10.20360	0.01020			9.66050	0.00966	10.204	10.02	0.00	0	600.00
\$ / R	10.19	Put	13.48860	0.01349			12.78730	0.01279	13.489	9.51	0.00	0	6,220.00
\$ / R	10.20	Put	13.93900	0.01394			13.19940	0.01320	13.939	9.46	0.00	0	48,650.00
\$ / R	10.21	Put	14.80410	0.01480			13.62640	0.01363	14.804	9.47	0.00	0	15,296.00
\$ / R	10.23	Put	16.66450	0.01666			14.52720	0.01453	16.665	9.48	0.00	0	27,284.00
\$ / R	10.25	Put	18.70650	0.01871			15.49460	0.01549	18.707	9.50	0.00	0	10,900.00
\$ / R	10.30	Put	24.68520	0.02469			20.65450	0.02065	24.685	9.54	0.00	0	7,700.00
\$ / R	10.38	Put	37.22790	0.03723			31.64280	0.03164	37.228	9.61	0.00	0	250.00
\$ / R	10.40	Call	420.50730	0.42051			457.08240	0.45708	420.507	9.62	0.00	0	2,000.00
\$ / R	10.40	Put	41.00730	0.04101			34.98240	0.03498	41.007	9.62	0.00	0	900.00
\$ / R	10.48	Put	59.02470	0.05902			51.04170	0.05104	59.025	9.69	0.00	0	4,000.00
\$ / R	10.50	Call	343.80190	0.34380			377.88250	0.37788	343.802	9.71	0.00	0	6,500.00
\$ / R	10.50	Put	64.30190	0.06430			55.78250	0.05578	64.302	9.71	0.00	0	13,300.00
\$ / R	10.51	Call	336.56400	0.33656			370.36810	0.37037	336.564	9.72	0.00	0	5,000.00
\$ / R	10.52	Put	69.90750	0.06991			60.83070	0.06083	69.908	9.72	0.00	0	4,700.00
\$ / R	10.55	Put	78.94330	0.07894			69.00070	0.06900	78.943	9.75	0.00	0	10,000.00
\$ / R	10.57	Call	294.89680	0.29490			326.95760	0.32696	294.897	9.77	0.00	0	5,000.00
\$ / R	10.57	Put	85.39680	0.08540			74.85760	0.07486	85.397	9.77	0.00	0	4,000.00
\$ / R	10.59	Put	92.20110	0.09220			81.04830	0.08105	92.201	9.78	0.00	0	20,000.00
\$ / R	10.60	Call	275.23640	0.27524			306.37220	0.30637	275.236	9.79	0.00	0	600.00
\$ / R	10.60	Put	95.73640	0.09574			84.27220	0.08427	95.736	9.79	0.00	0	9,000.00
\$ / R	10.65	Put	114.76790	0.11477			101.69350	0.10169	114.768	9.83	0.00	0	9,000.00
\$ / R	10.67	Call	232.51900	0.23252			261.37950	0.26138	232.519	9.85	0.00	0	5,000.00
\$ / R	10.71	Put	140.62980	0.14063			125.53080	0.12553	140.630	9.88	0.00	0	20,159.00
\$ / R	10.75	Call	189.21850	0.18922			215.33060	0.21533	189.218	9.92	0.00	0	1,050.00
\$ / R	10.82	Put	200.74000	0.20074			178.83820	0.17884	200.740	10.21	0.00	0	9,000.00
\$ / R	10.83	Put	206.95290	0.20695			184.69240	0.18469	206.953	10.25	0.00	0	6,500.00
\$ / R	10.84	Call	152.75020	0.15275			172.73620	0.17274	152.750	10.29	0.00	0	5,000.00
\$ / R	10.90	Call	132.22830	0.13223			150.17190	0.15017	132.228	10.54	0.00	0	1,000.00
\$ / R	10.93	Call	122.99470	0.12299			139.97500	0.13998	122.995	10.66	0.00	0	7,700.00
\$ / R	11.00	Call	103.85730	0.10386			118.74720	0.11875	103.857	10.96	0.00	0	10,000.00
\$ / R	11.00	Put	324.35730	0.32436			296.64720	0.29665	324.357	10.96	0.00	0	402.00
\$ / R	11.10	Call	81.62020	0.08162			93.90420	0.09390	81.620	11.37	0.00	0	1,550.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	79.68560	0.07969	91.73390	0.09173	79.686	11.41	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	57.14930	0.05715	66.31210	0.06631	57.149	12.00	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	45.48450	0.04548	52.84310	0.05284	45.484	12.43	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	40.75470	0.04075	47.40840	0.04741	40.755	12.65	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	35.05470	0.03505	40.84180	0.04084	35.055	12.97	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	33.60100	0.03360	39.16340	0.03916	33.601	13.06	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	32.90080	0.03290	38.35450	0.03835	32.901	13.10	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	753.40080	0.75340	716.25450	0.71625	753.401	13.10	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	32.21760	0.03222	37.56500	0.03757	32.218	13.15	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	16.56430	0.01656	19.39100	0.01939	16.564	14.67	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	10.93330	0.01093	13.51200	0.01351	10.933	14.91	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,231.43330	1.23143	1,191.41200	1.19141	1,231.433	14.91	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	5.11460	0.00511	6.39290	0.00639	5.115	15.33	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	4.07660	0.00408	5.10760	0.00511	4.077	15.46	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	3.63900	0.00364	4.56390	0.00456	3.639	15.52	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	3.15720	0.00316	3.96390	0.00396	3.157	15.60	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	1.31000	0.00131	1.64960	0.00165	1.310	16.09	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry	10.79210		10.79210	10.79210	10.83490	10.83490		10.17	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	70.82720	0.07083	62.00070	0.06200	70.827	9.85	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	82.75050	0.08275	72.84370	0.07284	82.750	9.89	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry	10.79950		10.79950	10.79950	10.84220	10.84220		10.26	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	196.48570	0.19649	178.78460	0.17878	196.486	10.26	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.43640	0.00144	1.57090	0.00157	1.436	16.92	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry	10.80500		10.80500	10.80500	10.84770	10.84770		10.24	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.13260	0.00013	0.11830	0.00012	0.133	18.06	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	145.62080	0.14562	162.89310	0.16289	145.621	10.89	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry	10.82150		10.82150	10.82150	10.86420	10.86420		10.34	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	255.38810	0.25539	282.82090	0.28282	255.388	10.28	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry	10.86090		10.86090	10.86090	10.90410	10.90410		10.71	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.49580	0.00050	0.50920	0.00051	0.496	17.35	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	217.51340	0.21751	200.85160	0.20085	217.513	10.65	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	134.41370	0.13441	147.20920	0.14721	134.414	12.18	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	7.64070	0.00764	9.25080	0.00925	7.641	18.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry	10.87250		10.87250	10.87250	10.91580	10.91580		10.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	33.61990	0.03362	30.53700	0.03054	33.620	10.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	60.09480	0.06009	65.22610	0.06523	60.095	14.69	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry	10.91310		10.91310	10.91310	10.95680	10.95680		11.04	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	231.05950	0.23106	214.57770	0.21458	231.060	10.91	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	21.58930	0.02159	22.49730	0.02250	21.589	20.45	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry	10.91890		10.91890	10.91890	10.96270	10.96270		11.07	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.21770	0.00122	1.20180	0.00120	1.218	17.00	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	189.31250	0.18931	204.46450	0.20446	189.313	12.23	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry	10.94400		10.94400	10.94400	10.98810	10.98810		11.25	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94600		10.94600	10.94600	10.99000	10.99000		11.26	65,676.00	6	171,888.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.08010	0.00608	5.98080	0.00598	6.080	13.98	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	10.90860	0.01091	10.71410	0.01071	10.909	12.67	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	19.77970	0.01978	19.34160	0.01934	19.780	11.39	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	24.39580	0.02440	23.13890	0.02314	24.396	11.09	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	33.70380	0.03370	31.40040	0.03140	33.704	10.93	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	889.68150	0.88968	930.72800	0.93073	889.681	10.80	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	43.68150	0.04368	40.72800	0.04073	43.681	10.80	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	717.39050	0.71739	756.66960	0.75667	717.391	10.54	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	78.41300	0.07841	73.25300	0.07325	78.413	10.49	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	80.25490	0.08025	74.98030	0.07498	80.255	10.48	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	82.13250	0.08213	76.74130	0.07674	82.133	10.46	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	85.99850	0.08600	80.36800	0.08037	85.999	10.44	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	100.88550	0.10089	92.10060	0.09210	100.885	10.47	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	103.74020	0.10374	94.18540	0.09419	103.740	10.49	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	118.81040	0.11881	108.31310	0.10831	118.810	10.56	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	125.21410	0.12521	114.33210	0.11433	125.214	10.59	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	135.23170	0.13523	123.76380	0.12376	135.232	10.64	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	153.02170	0.15302	140.56250	0.14056	153.022	10.72	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	164.36210	0.16436	151.29710	0.15130	164.362	10.76	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	192.76060	0.19276	178.26370	0.17826	192.761	10.87	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	421.76260	0.42176	450.64780	0.45065	421.763	10.92	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	416.20790	0.41621	444.88490	0.44488	416.208	10.93	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	247.73860	0.24774	230.75300	0.23075	247.739	11.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	353.80450	0.35380	379.98930	0.37999	353.804	11.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	304.95910	0.30496	285.70210	0.28570	304.959	11.23	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	346.98940	0.34699	323.95530	0.32396	346.989	11.42	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	412.47380	0.41247	387.28300	0.38728	412.474	11.74	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	482.32660	0.48233	455.14660	0.45515	482.327	12.06	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	159.25980	0.15926	171.17370	0.17117	159.260	13.03	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	140.60900	0.14061	150.97980	0.15098	140.609	13.40	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	137.51460	0.13751	147.65070	0.14765	137.515	13.46	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	135.99820	0.13600	146.02020	0.14602	135.998	13.50	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	93.24170	0.09324	99.91670	0.09992	93.242	14.70	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	92.32500	0.09232	98.92620	0.09893	92.325	14.73	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	84.45170	0.08445	90.58750	0.09059	84.452	15.02	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	70.33300	0.07033	75.33550	0.07534	70.333	15.62	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	69.68070	0.06968	74.63140	0.07463	69.681	15.65	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	39.18370	0.03918	41.66140	0.04166	39.184	17.86	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	37.54990	0.03755	39.89550	0.03990	37.550	18.05	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	34.31580	0.03432	35.75030	0.03575	34.316	18.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	34.11290	0.03411	35.53420	0.03553	34.113	18.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	14.34630	0.01435	15.80500	0.01581	14.346	23.32	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.95180	10.95180	10.99590	10.99590		11.24	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	238.31460	0.23831	221.79260	0.22179	238.315	11.01	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	32.00760	0.03201	33.23460	0.03323	32.008	21.27	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.96730	10.96730	11.01150	11.01150		11.25	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.97730	0.00198	1.93130	0.00193	1.977	16.70	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	247.87270	0.24787	265.36300	0.26536	247.873	12.03	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.03710	11.03710	11.08210	11.08210		11.58	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.37990	0.00338	3.22360	0.00322	3.380	16.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	249.13020	0.24913	232.61900	0.23262	249.130	11.13	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	314.54950	0.31455	334.11130	0.33411	314.550	12.02	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	56.97750	0.05698	57.91920	0.05792	56.978	22.87	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.09220	11.09220	11.13780	11.13780		11.80	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	256.11080	0.25611	239.98070	0.23998	256.111	11.25	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	70.07450	0.07007	72.90880	0.07291	70.074	23.10	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.09410	11.09410	11.13980	11.13980		11.79	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.29960	0.00430	4.24740	0.00425	4.300	16.01	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	388.09710	0.38810	410.26370	0.41026	388.097	11.93	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.12950	11.12950	11.17560	11.17560		11.94	0.00	0	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	71.67140	0.07167	67.86410	0.06786	71.671	11.21	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	109.21580	0.10922	102.92510	0.10293	109.216	11.08	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	152.68040	0.15268	143.59120	0.14359	152.680	10.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	237.01900	0.23702	223.28770	0.22329	237.019	11.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	254.61790	0.25462	240.03000	0.24003	254.618	11.27	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	306.58870	0.30659	289.59950	0.28960	306.589	11.47	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	207.47260	0.20747	219.27080	0.21927	207.473	14.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	134.26240	0.13426	141.72760	0.14173	134.262	15.78	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	102.18940	0.10219	107.69410	0.10769	102.189	16.90	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	81.24260	0.08124	85.14680	0.08515	81.243	21.41	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.15110	11.15110	11.19750	11.19750		11.97	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	261.83650	0.26184	246.10400	0.24610	261.837	11.34	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	67.75640	0.06776	72.13720	0.07214	67.756	22.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.21470	11.21470	11.26210	11.26210		12.14	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	266.54500	0.26654	251.09720	0.25110	266.545	11.41	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	71.46320	0.07146	79.12280	0.07912	71.463	22.32	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.27450	11.27450	11.32240	11.32240		12.34	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	270.78700	0.27079	255.31360	0.25531	270.787	11.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	76.21470	0.07621	79.33160	0.07933	76.215	22.41	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.30740	11.30740	11.35560	11.35560		12.47	0.00	0	9,846.00
\$ / R	On 26/06/2015	Any day expiry			11.33630	11.33630	11.38470	11.38470		12.60	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	271.70930	0.27171	259.70530	0.25971	271.709	11.52	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	75.93910	0.07594	79.15760	0.07916	75.939	22.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.40520	11.40520	11.45400	11.45400		12.78	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	278.56660	0.27857	266.57050	0.26657	278.567	11.70	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	79.43240	0.07943	87.57990	0.08758	79.432	22.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.46780	11.46780	11.51600	11.51600		12.98	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	286.30980	0.28631	274.06650	0.27407	286.310	11.90	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	79.71860	0.07972	84.42770	0.08443	79.719	21.98	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.50670	11.50670	11.55450	11.55450		13.12	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	213.73130	0.21373	202.94610	0.20295	213.731	11.92	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	294.85980	0.29486	306.61410	0.30661	294.860	16.24	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.53700	11.53700	11.58440	11.58440		13.25	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	292.12010	0.29212	279.65590	0.27966	292.120	12.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.07960	0.08208	89.73140	0.08973	82.080	21.79	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.60180	11.60180	11.64850	11.64850		13.40	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	297.24400	0.29724	284.75750	0.28476	297.244	12.20	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.65880	0.09066	93.60880	0.09361	90.659	21.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.66230	11.66230	11.70840	11.70840		13.53	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	300.80830	0.30081	288.21450	0.28821	300.808	12.29	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	80.62600	0.08063	84.68110	0.08468	80.626	21.45	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.70340	11.70340	11.74900	11.74900		13.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,080.47380	1.08047	1,111.76850	1.11177	1,080.474	12.48	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.71850	11.71850	11.76400	11.76400		13.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	302.95860	0.30296	290.36120	0.29036	302.959	12.36	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.62420	0.07462	81.00460	0.08100	74.624	21.29	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.77950	10.77950	10.82210	10.82210		9.92	819,242.00	76	959.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.94600	10.94600	10.99000	10.99000		11.26	109,460.00	10	67.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	42,737.50610	0.42738	45,646.30010	0.45646	42,737.506	10.90	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.12950	11.12950	11.17560	11.17560		11.94	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.47000	18.47000	18.54590	18.54590		9.89	23,235,260.00	1,258	44,115.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	7.30160	0.00730	6.44100	0.00644	7.302	13.51	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	17.52940	0.01753	16.86200	0.01686	17.529	10.78	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	21.23350	0.02123	20.13670	0.02014	21.233	10.13	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	33.44870	0.03345	27.93330	0.02793	33.449	9.31	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	39.58640	0.03959	33.15570	0.03316	39.586	9.34	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	130.39830	0.13040	150.52680	0.15053	130.398	10.90	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	66.43790	0.06644	76.30520	0.07631	66.438	11.73	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	62.72490	0.06272	71.60170	0.07160	62.725	11.82	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	46.01680	0.04602	52.53190	0.05253	46.017	12.35	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.73770	18.73770	18.81560	18.81560		10.95	0.00	0	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	399.59030	0.39959	375.71740	0.37572	399.590	10.74	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.86560	18.86560	18.94500	18.94500		11.15	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	302.44490	0.30244	284.89640	0.28490	302.445	10.61	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	420.26030	0.42026	397.93160	0.39793	420.260	10.85	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	482.62360	0.48262	457.98460	0.45798	482.624	10.96	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	146.42910	0.14643	164.68680	0.16469	146.429	14.05	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	84.20530	0.08421	95.99170	0.09599	84.205	14.27	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	82.77810	0.08278	94.39790	0.09440	82.778	14.27	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.02400	19.02400	19.10470	19.10470		11.69	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.29540	19.29540	19.37860	19.37860		12.17	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10607	0.10607	0.10644	0.10644		12.48	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10778	0.10778	0.10816	0.10816		13.85	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10970	0.10970	0.11009	0.11009		14.16	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.59470	14.59470	14.68570	14.68570		9.87	36,472,155.30	2,499	69,164.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.72320	0.00972	8.35100	0.00835	9.723	10.48	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	24.90690	0.02491	21.09130	0.02109	24.907	9.74	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	43.82410	0.04382	34.10750	0.03411	43.824	9.76	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	113.21010	0.11321	92.27320	0.09227	113.210	9.82	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	122.98600	0.12299	100.65480	0.10065	122.986	9.82	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	29.34690	0.02935	37.66120	0.03766	29.347	12.88	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	8.58510	0.00859	12.42220	0.01242	8.585	14.15	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.82610	14.82610	14.91960	14.91960		10.83	0.00	0	13,670.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	42.17520	0.04218	41.42180	0.04142	42.175	11.00	0.00	0	1,737.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	65.61380		0.06561	62.90070	0.06290		65.614	10.72	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	98.01120		0.09801	116.23150	0.11623		98.011	13.77	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.08220		15.08220	15.17940	15.17940			11.54	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.33430		15.33430	15.43430	15.43430			11.99	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 07/08/2014	Index Future			504.39900		504.39900	500.91700	500.91700				0.00	0	0.00
AL12	On 06/11/2014	Index Future			511.85800		511.85800	508.33000	508.33000				0.00	0	0.00
AL12	On 05/02/2015	Index Future			519.74900		519.74900	516.16500	516.16500				0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.58000		427.58000	426.47100	426.47100				0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.90200		433.90200	432.78300	432.78300				0.00	0	0.00
AL7T	On 07/08/2014	Index Future			504.64900		504.64900	502.49200	502.49200				0.00	0	0.00
AL7T	On 06/11/2014	Index Future			512.11100		512.11100	509.92800	509.92800				0.00	0	1.00
ALBI	On 07/08/2014	Index Future			458.88900		458.88900	456.81700	456.81700				0.00	0	597.00
ALBI	On 06/11/2014	Index Future			465.67400		465.67400	463.57800	463.57800				0.00	0	48.00
ALBI	On 05/02/2015	Index Future			472.85300		472.85300	470.72300	470.72300				0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05130		10.05130	10.08250	10.08250			9.89	0.00	0	14,005.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.14510		10.14510	10.17710	10.17710			10.14	0.00	0	7,835.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	49.61090		0.04961	48.54820	0.04855		49.611	10.55	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	122.18550		0.12219	117.85420	0.11785		122.185	10.19	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	311.57330		0.31157	334.62520	0.33463		311.573	10.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	94.82580		0.09483	104.16700	0.10417		94.826	11.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	87.25130		0.08725	96.00160	0.09600		87.251	11.66	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.25160		10.25160	10.28440	10.28440			10.67	123,019.20	12	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.35730		10.35730	10.39150	10.39150			11.22	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.00530		10.00530	10.04600	10.04600			9.34	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.13790		10.13790	10.18000	10.18000			10.25	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			27.86790		27.86790	-38.33650	-38.33650				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			723.47080		723.47080	755.73390	755.73390				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			808.86660		808.86660	842.16390	842.16390				0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			38.36540		38.36540	-10.46280	-10.46280				0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			662.78210		662.78210	694.77130	694.77130				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			86.44740		86.44740	97.29360	97.29360				0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			72.59390		72.59390	271.99820	271.99820				0.00	0	24.00

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 CAFW	On 06/08/2014	Can-Do Future		52.20410	52.20410		56.72300	56.72300			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.00940	12.00940		12.09200	12.09200		10.49	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.20470	12.20470		12.29020	12.29020		11.35	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.42270	12.42270		12.51100	12.51100		12.03	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72870	1.72870		1.73370	1.73370		9.34	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74710	1.74710		1.75210	1.75210		10.88	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.05583	124.05583		124.03904	124.03904			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.42441	124.42441		124.41002	124.41002			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.49934	85.57498		9.58338	84.94404			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.59584	83.05584		9.68232	82.41750			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.69095	84.33688		9.78026	83.68865			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		457.36000	457.36000		455.44100	455.44100			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		464.12300	464.12300		462.18100	462.18100			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		471.27900	471.27900		469.30400	469.30400			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.25509	117.25509		117.24148	117.24148			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		119.00343	119.00343		118.99227	118.99227			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		122.20587	122.20587		122.18944	122.18944			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future		124.02795	124.02795		124.01398	124.01398			0.00	0	900.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		122.35274	122.35274		122.33634	122.33634			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.83182	122.83182		122.81783	122.81783			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.09772	128.09772		128.07975	128.07975			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		130.00759	130.00759		129.99239	129.99239			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		217.34100	217.34100		217.33200	217.33200			15,213,870.00	7	706.00
IGOV	On 06/11/2014	Index Future		220.58100	220.58100		220.57600	220.57600			15,440,670.00	7	647.00
IGOV	On 05/02/2015	Index Future		224.00900	224.00900		224.00200	224.00200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014		Index Future	588.95300	588.95300		588.88800	588.88800			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.81200	597.81200		597.74800	597.74800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.30505	143.30505		143.29707	143.29707			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.83300	94.16700		5.80000	94.20000			12,830,253.75	545	0.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.04000	93.96000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.07000	93.93000		6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.21000	93.79000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.28000	93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.40000	93.60000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.52000	93.48000		6.52000	6.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.63000	93.37000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.86000	93.14000		6.93000	93.07000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.05000	92.95000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.22000	92.78000		7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.35000	92.65000		7.45000	92.55000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.47000	92.53000		7.58000	92.42000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.37620	9.37620		9.45440	9.45440		6.88	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.44100	9.44100		9.52050	9.52050		8.52	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35390	1.35390		1.35700	1.35700			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.35450	1.35450		1.35760	1.35760			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.67237	112.56587		6.70629	112.52878		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	6.89583	107.41826		6.93751	107.38314		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.21619	109.07532		7.27671	109.03962		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.19482	119.17402		8.26317	118.58790		8.86	3,813,568.64	32	40,078.00
R186	On 07/08/2014	7.60	Call	19.12000	0.01912		11.69000	0.01169	19.120	8.61	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	397.08000	0.39708		281.41000	0.28141	397.080	8.76	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	1,286.08000	1.28608		997.34000	0.99734	1,286.080	8.86	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	329.80000	0.32980		497.86000	0.49786	329.800	8.96	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	57.99000	0.05799		104.79000	0.10479	57.990	9.10	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	9.99000	0.00999		21.33000	0.02133	9.990	9.23	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	0.69000	0.00690		1.87000	0.00187	0.690	9.38	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.27068	120.93621		8.34122	120.34405		9.50	24,187,242.00	200	23,112.00
R186	On 06/11/2014	9.17	Put	410.75000	0.41075		495.69000	0.49569	410.750	9.80	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.34186	117.50619		8.41501	116.90486		10.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/02/2015	Bond Future	9.00	Put	1,492.80000		1.49280		1,664.83000	1.66483	1,492.800	10.26	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.02589		287.02589		286.99492	286.99492			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.30556		291.30556		291.28050	291.28050			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.87952		102.21802		5.91780	102.20427		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			230.02879		230.02879		230.00003	230.00003		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			233.45853		233.45853		233.43456	233.43456			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.01189		101.86869		8.08569	101.42389		7.32	101,868,690.00	1,000	10,508.00
R2023	On 06/11/2014	Bond Future			8.09699		99.45501		8.17355	99.00587		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.17899		100.98872		8.25893	100.53265		8.10	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.12493		106.42573		7.19569	106.22887		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	51.86000		0.05186		32.08000	0.03208	51.860	2.80	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.24008		103.83647		7.31697	103.63908		2.96	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	271.80000		0.27180		224.52000	0.22452	271.800	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	385.17000		0.38517		323.46000	0.32346	385.170	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.35537		105.43795		7.44070	105.23747		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,354.34000		1.35434		1,231.81000	1.23181	1,354.340	2.90	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.61465		95.05646		8.70871	94.29493			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.68893		96.46200		8.78565	95.69161			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.76020		93.94254		8.86003	93.16033			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.88394		96.56292		8.96777	95.78213			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			8.95606		97.99075		9.04210	97.20083			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.02551		95.24444		9.11413	94.44243			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.42224		103.23994		7.48200	103.01821		4.16	0.00	0	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	55.13000		0.05513		89.06000	0.08906	55.130	4.23	0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.52474		104.76654		7.58817	104.54382		4.22	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	379.64000		0.37964		442.72000	0.44272	379.640	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.62253		102.34782		7.69080	102.12166		4.34	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.93793		101.92357		9.02608	101.01372			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.00806		99.00485		9.09858	98.08384			990,048.50	10	9,590.00
R2048	On 05/02/2015	Bond Future			9.07587		100.53171		9.16911	99.59635			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.65493		98.77263		7.72434	98.47296		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.74910		100.23314		7.82204	99.93125		5.40	0.00	0	434.00
R207	On 05/02/2015	Bond Future			7.84012		98.13781		7.91757	97.83123		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.90897		99.79217		7.99102	99.48187		5.57	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,633.59000		1.63359	1,499.71000	1.49971		1,633.590	5.45	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.81379		97.03200		7.88798	96.66704		6.20	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	40.88000		0.04088	75.77000	0.07577		40.880	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.90373		95.06890		7.98116	94.70074		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	435.54000		0.43554	523.39000	0.52339		435.540	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.98910		96.53526		8.07054	96.16132		6.63	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.80289		77.77241		8.88596	77.13299		13.11	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			8.87157		75.77624		8.95677	75.12905		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,285.10000		1.28510	1,090.91000	1.09091		1,285.100	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,027.63000		2.02763	1,756.62000	1.75662		2,027.630	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,770.68000		2.77068	2,435.98000	2.43598		2,770.680	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,976.01000		2.97601	2,625.59000	2.62559		2,976.010	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,189.70000		3.18970	2,823.76000	2.82376		3,189.700	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,302.06000		1.30206	1,524.38000	1.52438		1,302.060	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	813.41000		0.81341	971.81000	0.97181		813.410	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	694.10000		0.69410	834.77000	0.83477		694.100	15.09	0.00	0	907.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.95	Put	317.80000		0.31780		394.22000	0.39422	317.800	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	284.32000		0.28432		354.19000	0.35419	284.320	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	251.99000		0.25199		315.45000	0.31545	251.990	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.93659		76.94508		9.02420	76.28789		14.93	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.19736		172.19736		172.17600	172.17600			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.72551		172.72551		172.70784	172.70784			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.80759		130.80759		130.80160	130.80160			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75796		132.75796		132.75493	132.75493			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.05196		136.05196		136.03693	136.03693			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.08056		138.08056		138.06848	138.06848			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.62881		88.91827		8.72214	88.19290		11.38	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future			8.70227		86.69240		8.79817	85.95834		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.77306		88.02932		8.87194	87.28390		13.05	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.87747		78.79506		8.96553	78.08684		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future			8.94574		76.67241		9.03607	75.95544		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,712.27000		3.71227		3,282.10000	3.28210	3,712.270	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	562.96000		0.56296		689.94000	0.68994	562.960	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.01158		77.85483		9.10450	77.12680		15.63	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,145.25000		21,145.25000		21,242.48000	21,242.48000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.02710		5.02710		5.03100	5.03100		7.08	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.01750		5.01750		5.01970	5.01970		8.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											425,315,656.39	37,220	3 621 632.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31408			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.19500		103.84909		7.19500	103.78925			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49209			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.64000		105.40589		8.64000	105.33323			13,824,000,000,000.00	1,600,000,000	4,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.01192			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.33000		103.27512		9.33000	103.19796			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.14663			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.24861			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.50500		97.13570		9.50500	97.06220			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.29500		103.06470		7.29500	103.00451			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.60325			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.76000		105.86588		8.76000	105.79190			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond	1.38000		138.28747		1.38000	138.21045			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.23000		128.19715		2.23000	272.05064			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09788			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29885			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61464			0.00	0	1,500,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.63985			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.65651			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.25160			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.34824			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.16874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond		7.95500	106.18666		7.95500	106.11915			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.16535			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.64000	103.23736		7.64000	103.17351			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58376			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12363			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15868			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.07621			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20709			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48930			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58469			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.37576			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.61385			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.93000	130.69039		2.93000	130.60143			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.13000	118.60707		4.13000	118.51471			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.88000	104.89426		4.88000	104.80582			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.87000	105.51993		5.87000	105.42308			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.16000	107.84647		11.16000	107.75103			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13200			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48257			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.50815			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53189			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.63000	112.40950		4.63000	112.31746			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	59.61884		100.00000	59.18659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.97000	171.83628		1.97000	171.73242			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.83633		2.76000	160.72881			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	174.03915		2.00000	173.93353			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18059		7.91000	105.18058			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	184.34546		1.79000	184.23674			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.15625	75.84606		8.15625	75.79720			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.15625	75.84606		8.15625	75.79720			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52045			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20670			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07790			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.18000	101.32541		7.18000	101.26739			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39693			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48500	111.19306		7.48500	111.12647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03846			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		94.93962		2.54500	107.97974			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50500		101.88923		2.50500	157.54698			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.77806		2.39000	209.83990			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.67000		91.94478		9.67000	91.87403			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.44831			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.66500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.06842		9.63000	106.98591			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	9.64500		106.95646		9.64500	106.87391			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.03500		90.75498		9.03500	90.68926			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.46000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.74000		106.25122		9.74000	106.16843			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.77499			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.67606			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.31000		108.22697		8.31000	108.15515			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.04000		104.56046		9.04000	104.48471			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.14500		102.67023		7.14500	102.61149		7,145,000,000,000.00	1,000,000,000	1,030,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.96500		97.67185		8.96500	97.60166			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.86500		95.69277		9.86500	95.61768			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.84500		105.51662		7.84500	105.45045			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000		217.97808		2.04000	276.00974			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		125.83820		1.32000	130.13574			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02000		128.46059		2.02000	132.67503			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00472		100.00000	0.00466			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.31853		100.00000	58.88847			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.64500		106.60269		11.64500	106.50437			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58303			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.79319		100.00000	3.76569		40,000,000,000,000.00	400,000,000	200,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.62308			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.19078			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.60916		100.00000	22.44524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54298			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.14459		11.00000	64.08959			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.60916		100.00000	22.44524			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63835			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70097			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61040			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.62929			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63759			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.84692			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.84692			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.86995			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59531			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.86995			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.82390			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.29701			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58466			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.46681			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61799			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.63664			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.64415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.62906		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.59532		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.48500	102.91998	9.48500	102.91879		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.79108		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.46775		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.05305		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.16734		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.22621		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.61032		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.19407		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.19407		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.07329		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.59144		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.58691		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.64057		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.98036		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.64015		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.38868		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.37600		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.62503		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.40083		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.12264		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.61261		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60073			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54023			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52733			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55235			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59921			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57273			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54250			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55084			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.39091		10.23000	103.30686			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55899			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54629			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.52644			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.58000	101.66069		9.58000	101.58274			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59687			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.55601		1.75000	114.57256			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87553			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55141			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58033			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59897			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56166			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.59524			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13966			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.48142		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.55494		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79173		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.59524		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.58357		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.61553		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.62535		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.16317		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.43249		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.62770		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.62770		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65852		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.58406		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66488		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.92827		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65852		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.20206		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.64055		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.62876		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	120.12236		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.99110		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54672		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.54149		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.10169		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55569			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55793			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.58033			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.54747			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.54672			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.60355			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46798			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74345			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88385			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.74740			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.67565		100.00000	15.56200			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12552			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24305			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.32131			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.09500	99.23736		8.09500	99.17283			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.56000	103.04071		8.56000	102.97033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.34000	116.39265		9.34000	116.30559			934,000,000,000.00	100,000,000	110,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.39427		100.00000	84.81729			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29500	109.34023		7.29500	109.27639			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	98.64499		100.00000	97.84947			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.41000	100.29711		9.41000	100.22195			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.02323		100.00000	13.93033			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.10000	100.63252		10.10000	100.55172			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75500	162.38003		2.75500	162.27158			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79314			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.73069			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76945			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12623			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65932			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.39165			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50975			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56166			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70657			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.94612			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.36500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83976			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.64000	127.34423		2.64000	289.68699			0.00	0	0.00
ASN023	On 07/07/2017	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	100.68373			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50932			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50183			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39426			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.05000	105.51754		9.05000	105.44103		1,810,000,000,000.00	200,000,000	100,000,000.00	
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46656			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86497			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.99600			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.44135			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.24624			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.61000	100.94624		9.61000	100.86861			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.45000	108.23969		7.45000	108.17481			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	30.42359		100.00000	30.02398			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36896			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33681			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.62000	102.79835		7.62000	102.73498			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.91000	105.77500		8.91000	105.69944			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.14793	102.84474		11.14793	101.88448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.10833		101.05816		11.10833	100.80639			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15027		100.97700		11.15027	100.75992			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.51928			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.19115		100.82751		11.19115	100.68397			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.96991		100.16674		11.96991	100.04026			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.53137			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.53137			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53144			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.39793		100.02392		11.39793	100.18147			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.32558		101.81370		11.32558	100.71601			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.10833		101.05816		11.10833	100.80639			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.26353		101.05648		11.26353	100.83339			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.41802		95.76564		10.41802	100.46307			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.50482			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49471			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49471			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.46865			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99795			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.85147		99.80535		10.85147	100.01148			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.68500		99.26795		11.68500	99.06890			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48050			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.61000		69.39039		11.61000	96.83515			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99795			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30		On 31/12/2015	Spot Bond	9.28000	89.63362		9.28000	100.44973			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48761			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.45000	68.15780		11.45000	96.68283			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47339			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48524			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48524			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87032			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46770			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49487			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.57696			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99795			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49487			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46865			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47832			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.49496			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35985			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.14793	102.95391		14.14793	102.01067			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.36582	100.85316		15.36582	100.73094			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.24142	100.77593		14.24142	100.67583			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.63818			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.63818			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.63818			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.66154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55607			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.34457		100.00000	18.24035			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.66664		100.00000	19.52405			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.89885		100.00000	17.76908			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.04867		100.00000	10.96857			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.04867		100.00000	10.96857			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.35837		100.00000	13.26152			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.57480		100.00000	11.49089			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01609			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94798			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.19362			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20544			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.52328		100.00000	7.46874			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.52328		100.00000	7.46874			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	104.31837		1.94000	177.90292			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.26000	93.82053		8.26000	147.25620			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.26000	95.11619		8.26000	147.60391			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.64500	97.88893		8.64500	97.82105			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.83345			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56461			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.05000	99.30862		8.05000	99.24475			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05764			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94434			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94312			0.00	3,720,000,000	1,240,000,000.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93906			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93500			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92340			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	20.97152		100.00000	16.65425			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50602			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58155			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61391			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.62470			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75414			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.92669			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.41101		100.00000	16.29073			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.41101		100.00000	16.29073			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59041			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63662			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64922			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.46000	103.83440		8.46000	103.76429			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68698			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75395			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.37370		100.00000	9.30574			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.37370		100.00000	9.30574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.99000	104.77396		6.99000	104.71398			6,570,600,000,000.00	940,000,000	540,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.85126			0.00	0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35002			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.75000	66.12870		8.75000	100.84181			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68526			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.15862			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.43301			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.01196			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.17748			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.00313			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05494			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14905			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.54005			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.18304			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	59.19106		100.00000	58.76192			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.45048		100.00000	18.31672			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61114			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.25091			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44000	104.28919		7.44000	104.22678			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.56000	112.14162		9.56000	112.05628			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.38743			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.21000	104.26504		9.21000	104.18853			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.36000	104.05542		11.36000	103.96174			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.17227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.61000		105.20780		11.61000	105.10945			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39540			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.45000		101.59277		9.45000	101.51633			0.00	0	400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.57609			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.05000		100.81001		12.05000	100.71231			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.44671			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.86987			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.46137			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.36000		93.77612		10.36000	93.69894			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09000		115.30936		10.09000	115.21636			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94000		111.61148		9.94000	111.52278			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.27000		116.47761		9.27000	116.39160			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18124			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81000		104.08277		11.81000	103.98544			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.58965			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59165			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.90711			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.85579			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.83463			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03901			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.07760			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42278			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.43941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.45885		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.13330		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.11093		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.22910		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.49382		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.61043		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.58703		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.82929		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	100.53746	10.11000	100.45666		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.82929		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22378		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	119.98055	2.76000	119.90007		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	117.01746	3.14000	119.90084		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.19135	8.25000	103.12336		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.82929		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.82929		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	125.23845	3.10000	119.47253		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	124.93334	2.40000	119.18816		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86206		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.24176		0.00		5,800,000,000	2,900,000,000.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.07836		0.00		3,800,000,000	1,900,000,000.00	
CLN215	On 17/10/2016	Spot Bond	8.54500	102.13921	8.54500	102.06919		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.31741		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31322			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.93689			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.94111			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59500		102.25062		8.59500	102.18011			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59500		102.25062		8.59500	102.18011			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64500		101.05389		8.64500	100.98382			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.62554			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69046			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.25251			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.25251			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89199			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.30286			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63438			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05906			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.12668			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.78046		9.35000	103.70189			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.78046		9.35000	103.70189			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.05900			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.06188			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.73005			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.86233			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.69708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75258		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75258		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75258		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75258		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75258		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.81644		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96360		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08370		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08370		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08370		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.08370		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96622		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.38000	104.04690	9.38000	103.96917		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.14916		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.22867		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71241		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60407		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00558		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00214		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04687		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.14971		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.27502		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25208		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.45470		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96713			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85008			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68357			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.55419			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.83570			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.57782			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78305			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52917			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.23119			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42762			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52325			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29023			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.66858			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42767			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42767			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42112			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.11602			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.89656			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	122.64461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.50527				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.95000	94.16319	10.95000	94.08138				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.47000	95.74335	11.47000	95.65634				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40207				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.66744				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.47009				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87140				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.84820				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.91391	8.80500	101.86699				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.58406				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87009				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	119.55625				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.61164				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.62282				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.66596				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.67659				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.75486				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.75486				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.75486				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.70110				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.94966				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40207				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.86823				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	108.03115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.78066			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.77491			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40445			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89112			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.73102			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55750			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.64514			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.78284			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.38385			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39252			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.80791			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.40515			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.40515			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.03407			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88035			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51179			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.46205			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.69810			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87221			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.53027			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.58401		10.55000	103.35161			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.13000	103.13890		10.13000	105.90584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.47055			0.00	10,000,000,000	10,000,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.86282			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.27000	104.68159		12.27000	108.07660			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.94202			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.30000	108.01055		12.30000	107.82441			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.73000	101.73686		10.73000	101.57289			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.94202			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.77358			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.71050			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.65332			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92663			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58406			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41970			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.66000	103.97030		9.66000	103.80695			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52883			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64737			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.74724		10.55000	103.40938			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.22739		11.00000	97.69155			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.79429		7.01000	39.39080			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.23375			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	8.64500	97.88893		8.64500	136.37789			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.26000	33.52587		8.26000	147.25620			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.26000	33.94398		8.26000	147.60391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	91.21215			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	91.13701			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.17642			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.17642			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63307			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59078			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59914			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59524			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87140			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.54000			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.56913			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.56540			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	100.00000	1.02016	100.00000	100.00000			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.24145			0.00	0	10,000,000.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.02113			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.09500	109.48400	9.09500	106.97641			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.86000	101.56366	8.86000	101.49151			0.00	0	730,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.27000	112.59976	10.27000	112.50737			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.44500	104.25960	8.44500	104.18893			0.00	0	10,000,000.00
COJ07		On 23/03/2021	Spot Bond	9.86000	107.90789	9.86000	107.82326			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.91000	102.82381	9.91000	102.74232			0.00	0	300,000,000.00
COT01		On 03/04/2023	Spot Bond	10.26000	96.16960	10.26000	96.09076			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.99000	97.47593	10.99000	97.39049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.99000	90.39882		10.99000	90.31958			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15802			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05605			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93397			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.02000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.18000	99.31953		11.18000	99.46618			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.33194		100.00000	12.24253			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.78690		100.00000	3.73096		900,000,000,000,000.00	9,000,000,000		0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.59185		100.00000	100.00000		2,700,000,000,000,000.00	27,000,000,000	9,000,000,000.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.90155			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.18500	98.45368		8.18500	98.38931			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86951			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73583			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95287			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	76.27210		100.00000	75.81262			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78024			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.24500			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78419			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.05034			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.05685			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.09648			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77342			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.79535			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.44256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond		8.86000	101.66448		8.86000	101.59226			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.32500	114.85106		7.32500	114.78336			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.50500	108.38376		8.50500	108.30897			31,468,500,000.00	3,700,000	3,720,000,000.00
DV23	On 27/02/2023	Spot Bond		9.01000	109.79935		9.01000	109.71918			34,238,000,000.00	3,800,000	3,870,000,000.00
DV24	On 18/02/2024	Spot Bond		9.11000	107.73547		9.11000	107.65596			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.65000	107.73593		9.65000	107.65181			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.67663			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40055			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.41192			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.31118			0.00	2,800,000,000	1,400,000,000.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.08759			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54186			0.00	0	10,000,000.00
E170	On 01/08/2020	Spot Bond		8.15500	131.39966		8.15500	131.31265			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83943			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	102.90401		0.10000	134.53573			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.93500	123.63299		1.93500	123.55873			0.00	0	10,400,000,000.00
EL29	On 19/11/2029	Spot Bond		1.95500	110.87799		1.95500	110.81120			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09000	108.95358		2.09000	110.10403			0.00	0	10,000,000,000.00
EL31	On 02/06/2031	Spot Bond		2.10500	101.77389		2.10500	101.71126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.76000	103.37875		9.76000	103.29713			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.61000	109.17749		9.61000	109.09398			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.04000	102.16157		10.04000	102.08002			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.34000	93.00007		10.34000	96.18056			0.00	0	550,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.50000	103.99629		10.50000	103.41297			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18576			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.98148			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62794			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27396			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05950			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.06763			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	87.74038		100.00000	87.11217			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	83.68091		100.00000	83.12795			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.34873		100.00000	59.78525			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.63570		3.00000	130.54585			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50500	101.91938		11.50500	101.82647			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.62761			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.88282			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57885			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.03000	98.22766		10.03000	98.14889			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.29899			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36557			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25943			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23035			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.39003			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35198			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16956			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.71874			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14103			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.18976			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13129			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17190			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90500		103.90443		6.90500	103.84662			0.00	0	301,420,000.00
ES18	On 20/04/2018	Spot Bond	7.84000		106.80713		7.84000	106.73982			29,792,000,000.00	3,800,000	11,602,700,000.00
ES23	On 25/01/2023	Spot Bond	8.56000		108.47159		8.56000	108.39627			3,748,234,824,000.00	437,877,900	3,475,640,600.00
ES26	On 02/04/2026	Spot Bond	8.85000		95.14198		8.85000	95.07447			59,295,000,000.00	6,700,000	9,209,000,000.00
ES33	On 15/09/2033	Spot Bond	9.47500		85.28580		9.55500	84.61801			93,802,500,000.00	9,900,000	14,631,600,000.00
ES42	On 25/04/2042	Spot Bond	9.73500		90.21539		9.73500	90.14512			0.00	0	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.23472			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.27543			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08367			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01835			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.44907			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16324			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.37148			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.44291		100.00000	12.35269			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.10910		100.00000	12.02131			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.58857			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.61257			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.66040			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.70800			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.74500	103.42965		6.74500	103.37294			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.45000	97.31580		9.45000	97.24218			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67771			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67764			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.79438			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.39320			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01460			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.03205			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.36000	98.88738		10.36000	99.49363			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.25000	103.51732		11.25000	103.42449			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.19613			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	129.28506		2.12000	131.78585		1,272,000,000,000.00	600,000,000	300,000,000.00	
FRBI23	On 07/12/2023	Spot Bond	2.07000	129.76438		2.07000	275.38005			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25500	104.43138		2.25500	110.93987			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48500	102.12165		2.48500	157.90660		497,000,000,000.00	200,000,000	100,000,000.00	
FRBI33	On 07/12/2033	Spot Bond	2.28000	118.65834		2.28000	213.22049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.75500	110.88603		7.75500	110.81727			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87800	61.72949		7.87800	61.06358			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47000	39.48123		9.47000	38.57109			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.18391		9.71000	37.27067			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	65.35191		100.00000	64.98066			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	67.60354		100.00000	67.21949			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66840			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.62250			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.62250			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.21772			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59524			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70864			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86524			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61048			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67243			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85270			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65852			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62653			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64737			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.01609		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	100.68972			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	100.85459			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82880			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.65331		100.09221	14.54698			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58555			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.09722			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79133			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49333			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.12106			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65723			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66481			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60514			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61387			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81036			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60269			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.28130		13.22500	58.21951			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56689			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56764			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85186			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59450			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50000	95.61125		3.50000	98.84552			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62132			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62132			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.25240			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40207			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.67088			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.11572			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.56988			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.84301			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67116			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.36931			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.82320			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.93014			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77342			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60791			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77269			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56316			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.97197			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.61387			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.61387			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59047			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32160			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.33976			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62529			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19106			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.64960			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17226			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60770			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15237			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15280			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01771			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01963			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01763			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.60057			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.94189		8.75000	101.73185			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.56384			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.23039		100.00000	9.11225			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.42121		100.00000	8.31344			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91283			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.65945			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.65571			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.84736			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.75424			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.36000		119.37915		3.36000	121.30934			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.66779			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67458			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000		109.78940		3.34000	121.47053			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.66000		99.72334		1.66000	126.80764			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36000		106.96317		3.36000	121.30934			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000		103.19087		2.64000	126.04158			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000		104.05532		2.71000	131.47633			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.97722			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.39761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95044			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96713			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58017			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66330			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.78212			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77484			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74623			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63100			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88363			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63026			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.55882			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.02806			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.63708			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56944			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.78310		100.00000	9.71217			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.67546		100.00000	23.50381			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	56.17842		100.00000	55.65387			0.00	0	0.00
FRJ15	On 14/03/2015	Spot Bond	4.78000	148.66859		4.78000	148.54541			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95711			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62457			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.60835			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.64017			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.02960			0.00	0	10,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.65551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.51956			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.54419			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.17300	81.89067		2.17300	97.79112			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.44000	100.72488		2.44000	132.76815			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.94634			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	99.94371		10.38000	102.45069			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	99.94371		10.38000	102.45069			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33276			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.87031			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.58000	98.81575		2.58000	107.22601			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.59000	203.66690		2.59000	203.85967			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.55000	106.58768		2.55000	107.79993			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24877			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.62000	202.79157		2.62000	202.98070			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.04721			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.35500	109.86632		2.35500	109.90891			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.64000	105.94655		2.64000	106.08927			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35768			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	100.00000	25.35616		100.00000	25.17745			440,000,000,000.00	4,400,000	4,400,000.00
FRS36		On 07/12/2023	Spot Bond	2.58000	124.84720		2.58000	264.93411			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.08000	129.66576		2.08000	275.17054			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.80000	122.79526		2.80000	260.57510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.49000		103.07327		2.49000	128.55474			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.64486			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02000		132.75606		2.02000	128.61827			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93942			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.22908			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.54227			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.03973		2.42000	107.12842			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.69556		104.97509	18.55403			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.76672		101.07593	22.60007			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.24341		100.44759	15.13245			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.19486		100.76967	21.04015			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		115.38182		2.11000	115.31077			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	2.21500		98.93542		2.21500	111.35532			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.49398			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		98.65869		2.24500	111.04356			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.17378			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		127.71205		2.28000	343.38243			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.52501			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.43996			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37019			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.08397			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18935			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.74000	103.56595		5.74000	103.51744			0.00	0	110,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.71500	104.32454		6.71500	104.26838			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.62500	103.49830		7.62500	103.43518			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.94000	104.47396		7.94000	104.40767			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.16000	110.18593		8.16000	110.11372			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.68500	102.93567		8.68500	102.86435			0.00	0	770,000,000.00
FRX20		On 01/10/2020	Spot Bond	8.87000	102.06824		8.87000	101.99565			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.45000	93.12914		9.45000	93.05906			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.57000	108.84355		9.57000	108.76019			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.88000	99.24509		9.88000	100.11477			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.19000	98.45076		10.19000	98.36970			0.00	0	9,150,000,000.00
FRX45		On 14/04/2045	Spot Bond	10.37000	80.28486		10.37000	80.21835			0.00	0	0.00
FS1A1		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.49690			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.51588			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.52346			0.00	0	20,000,000.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.54235			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.57261			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.59530			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.69345			0.00	0	0.00
FS2A1		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99731			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.09842			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.10969			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.14176			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18990			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.40634			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.33779			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69320			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.26000	103.12188		9.26000	103.04539			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21137			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.83708			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	101.57897			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.61340			0.00	3,000,000,000	1,500,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.67996			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.76257			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.87729			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	100.78700			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.05636			0.00	1,200,000,000	600,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01185			0.00	40,000,000	70,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.90935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.25563			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.73993			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.22485			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.47376			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	100.94951			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.38978			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52706			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.83706			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.42343			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.69892			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.53117			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.55036			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.37967			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16421			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	99.94287			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.12253	100.48882		8.12253	99.98230			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.94006			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47521	100.48802		8.47521	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	99.93646			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92542	100.48930		8.92542	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	99.93206			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01917			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01964			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02195			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51392			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.29000	105.53946		9.29000	105.46006			0.00	0	1,354,500,000.00
HWAY20	On 31/07/2020	Spot Bond		8.24500	106.77376		8.24500	111.56316			0.00	0	2,120,500,000.00
HWAY23	On 07/12/2023	Spot Bond		1.86000	131.85630		1.86000	279.82419			0.00	0	10,568,591,600.00
HWAY24	On 07/12/2024	Spot Bond		1.88000	134.65031		1.88000	285.75316			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.51500	97.39845		9.51500	101.93302			0.00	0	3,063,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54500	97.09514		9.54500	101.62967			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	54.40066		100.00000	54.00626			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.12312		100.00000	14.02073			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	83.61973		100.00000	83.05977			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	37.88327		100.00000	37.60862			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.33741		100.00000	19.19722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.59979	100.00000	15.48669				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		57.73207	100.00000	57.31351				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500		116.85541	1.60500	117.91316				7,000,047,000.00	4,361,400	87,414,861,400.00
I2038	On 31/01/2038	Spot Bond	1.82000		121.78926	1.82000	122.98256				246,023,697,192,000.00	35,177,855,600	86,456,148,600.00
I2046	On 31/03/2046	Spot Bond	1.90500		121.93574	1.90500	121.86268				10,291,030,408,500.00	5,402,115,700	69,352,115,700.00
I2050	On 31/12/2050	Spot Bond	1.98500		127.66108	1.98500	127.58387				9,173,082,000.00	4,621,200	55,001,121,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	94.45000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.64500		105.33338	7.64500	105.26898				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.31016				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.42299				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500		105.35860	8.14500	105.29006				0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.16000		109.13431	8.16000	109.06318				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.13688				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000		119.35722	4.63000	119.25903				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96500		104.05824	7.96500	103.99091				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.38094				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.46171				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		102.45262	1.48000	129.63085				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000		104.49954	2.09000	132.05188				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.66297				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.53447				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.28000		104.13173	8.28000	104.06250				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.20019			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.52737			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.88000	97.48486		8.88000	97.41546			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.34500	91.28325		9.34500	91.21531			0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88455			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.36000	98.98164		8.36000	98.91521			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.39500	102.93138		9.39500	102.82814			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46298			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.50619			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90500	98.59849		7.90500	102.15008			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.66000	97.94382		8.66000	101.91770			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.66792			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.21582			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.93000	105.05421		7.93000	104.98653			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.62000	106.09781		8.62000	106.02363			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.76000	107.38215		9.76000	107.29738			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.34272			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.89618			0.00	0	10,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00466		100.00000	0.00463			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93150			0.00	0	20,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.92833			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.01000	98.87697		9.01000	98.80556			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.26277		5.00000	101.22180			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.26277		5.00000	101.22180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.86367		5.00000	102.31838			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.26277		5.00000	101.22180			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.39802		4.00000	101.36528			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.06157			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01425			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45441			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.86110		9.20000	108.78087			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.39675			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.39675			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.36562			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.97797		100.00000	7.92013			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91472			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34091			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21530			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89500		103.07820		8.89500	103.00510			0.00	0	14,900,000,000.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95882			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64236			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.25761			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.08120		100.00000	10.00811			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		56.17842		100.00000	55.65387			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		87.52998		100.00000	86.90476			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		67.21915		100.00000	66.84982			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN431U	On 29/07/2014	Spot Bond	100.00000		99.31694	100.00000	98.52452				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		97.48742	100.00000	96.72381				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		95.72998	100.00000	94.99359				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		94.02919	100.00000	99.17355				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		96.00000	100.00000	95.15625				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		92.54412	100.00000	90.54676				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		88.01399	100.00000	86.20548				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		91.04803	100.00000	89.42218				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		84.58854	100.00000	82.86224				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		99.98384	5.90000	99.88698				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000		99.75812	5.90000	99.66170				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	5.90000		99.64564	5.90000	99.54944				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000		99.41170	6.00000	99.31432				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.00000		99.18478	6.00000	99.08785				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000		98.71321	6.10000	98.61560				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000		98.59935	6.10000	98.50196				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.44694				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.14793		102.08633	11.14793	101.42438				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.14793		100.40359	11.14793	100.40709				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.57414				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.06844				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.56305				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.92327	6.50000	101.86984				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.63993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.34768			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	89.67001			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59496			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07342			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.54951			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.99332			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47186			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46810			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27582			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15650			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04693			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03467			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86000			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.99664			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06838			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92219			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.40751			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.05106			0.00	10,000,000,000	10,000,000,000.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46865			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.87186			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37137			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.06378			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36445			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.08112			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.08220			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.65500	102.70309		8.65500	102.63178			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33723			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.34553			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.35108			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.05016			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.56000	100.61692		9.56000	100.54035			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66908			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.76000	105.81594		8.76000	105.74202			0.00	0	1,250,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.22086			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.16445			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.50750			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31353			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58469			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.82500	102.31018		8.82500	102.23779			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43059			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.98219			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18000	97.06612		3.18000	122.76902			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66500	138.33438		3.66500	138.23183			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.36444			0.00	1,000,000,000	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.15877			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.03966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.81715			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.47588			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60500		96.00491		3.60500	97.89588			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60500		95.92487		3.60500	103.63170			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.88509			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.55953			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64236			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.50000		112.89464		10.50000	112.80049			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.06718			0.00	0	1,340,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.66500		138.33438		3.66500	138.23183			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		81.19502		100.00000	81.19501			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		99.18478		100.00000	99.85234			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		96.97701		100.00000	96.22135			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		95.23779		100.00000	94.50893			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		91.20290		100.00000	89.26241			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		90.90909		100.00000	88.88889			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		86.33865		100.00000	84.87528			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93499			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01634			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.04352			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000		97.13454		5.90000	97.13453			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	5.90000		99.95153		5.90000	99.85473			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	5.90000		99.72596		5.90000	99.62960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA436	On 04/09/2014	Spot Bond	6.00000	99.26571	6.00000	99.16861				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.00000	99.15245	6.00000	99.05558				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000	98.68065	6.10000	98.58310				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000	98.56686	6.10000	98.46954				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.43381				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.30951				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.95612				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26699				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21562				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.09371				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.21937				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91525				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08122				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08176				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08284				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07797				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.94327				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.61235				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.58633				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.24717				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.96803				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.95795				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.31188				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.16029				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.89049			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.43744			0.00	2,000,000,000	1,000,000,000.00
IVC031	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54319			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.36700			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.37669			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.37669			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.29000		104.79452		9.29000	104.64285			128,202,000,000,000.00	13,800,000,000	13,800,000,000.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.43039		100.00000	100.00000			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.28986		100.00000	100.00000			350,000,000,000,000.00	3,500,000,000	3,500,000,000.00
IVC039	On 17/07/2015	Spot Bond	100.00000		45.23490		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		64.20210		100.00000	63.73664			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.41835			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		66.11683		100.00000	65.63224			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.49874			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.31563		100.00000	24.13934			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01643			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		93.87755		100.00000	93.16456			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		92.04351		100.00000	91.36837			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		64.95421		100.00000	65.99297			0.00	0	375,000,000.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.29380		100.00000	73.87175			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.79907		100.00000	65.32203			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.23330		100.00000	58.80385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72266			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75012			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.48554			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	96.50350		100.00000	95.50173			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.17836			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.92032			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.64000	140.92577		8.64000	140.82863			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83451			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57256			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.02559			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99506			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59894			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.86000	100.20565		8.86000	100.13368			886,000,000,000.00	100,000,000	1,440,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.01000	72.16091		9.01000	97.95119			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.49500	102.46689		9.49500	102.38814			0.00	0	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02956			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.64500	101.15787		10.64500	101.07192			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12370			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19316			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.27287			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36842			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.14996			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.55880			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.43293			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.15527			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	93.87755		100.00000	93.16456			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.44481			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.42717			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	87.41093		100.00000	86.79245			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02003			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.28500			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25098			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86404			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.32107			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62294			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65091			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97930			0.00	0	10,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14240			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31648			0.00	0	10,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00410			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02614			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	64.55193		100.00000	64.08393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.49975		100.00000	22.33662			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.93102		100.00000	54.53277			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80000		103.24024		8.80000	103.16739			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.69000		103.15674		8.69000	103.08484			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.75094			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.69888			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.07573			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.90009			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.91364			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.98136			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.21528			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.22511			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.09500		103.47323		8.09500	103.40595			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87000		102.09771		8.87000	102.02550			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.68500		102.12387		9.68500	102.04517			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.40500		101.99402		6.40500	101.94170			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.51965			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.53858			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69500		103.09113		9.69500	103.01065			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64500		103.86574		7.64500	103.80224			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00174			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.02000		100.62360		9.02000	100.55087			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.61554			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.56000		106.92472		9.56000	105.78584			1,912,000,000,000.00	200,000,000	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
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.82511	100.00000	14.71763				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.41910				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.72000		100.58036	8.72000	100.51002				0.00	0	3,992,200,000.00
MTN03	On 13/07/2015	Spot Bond	7.74500		101.69366	7.74500	101.63068				0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.66000		104.00342	8.66000	103.93157				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.95114	100.89771	6.90033				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.04213	100.61875	6.99079				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.24106				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.25873				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.26742				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.37387				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.49778				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.44553	100.00000	0.44230				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.44553	100.00000	0.44230				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.12500		96.42237	9.12500	96.35226				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59500		98.66949	7.59500	102.05858				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.21500		99.89299	9.21500	99.81965				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.65999				0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.01000		104.96170	9.01000	104.88632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.15951			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.46000		104.93958		9.46000	104.86053			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.42083			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.21000		101.02899		9.21000	100.90411			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23595			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.47422			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79891			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07941			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49809			0.00	0	2,010,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40333			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.42218			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.34500		107.12930		7.34500	107.06631		7,345,000,000,000.00	1,000,000,000	1,170,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.17238			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.70000		115.07726		8.70000	114.99741			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.81500		34.82715		10.81500	34.79776			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.54500		103.95807		7.54500	103.89499			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30662			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.93865			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.84500		105.36567		7.84500	105.29960			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48285			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.84377			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.39319			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.23602			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01662			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96522			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.76056			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91494			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	99.86539			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.85312			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.64511			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08921			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.02570			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57509			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34829			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.56316			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53288			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18684			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51431			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50408			0.00	200,000,000	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50371			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.50829			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.58406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	9.98500	104.72048		9.98500	107.51592			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.58033			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.02000	103.45265		10.02000	106.29089			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.58406			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52279			0.00	200,000,000	100,000,000.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52323			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.29745			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59500	105.68535		8.59500	105.61287			0.00	0	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.95758			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.15212			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.08000	102.73920		10.08000	105.31051			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.22337			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19023			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.11000	112.17479		12.11000	112.06732			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.59823			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11939			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000	166.80962		2.09000	166.70717			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74500	102.70572		8.74500	107.30127			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67261			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.64492			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37500	106.26386		9.37500	106.33779			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10314			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26219			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.04111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.07992				0.00	3,200,000,000	1,600,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.05666				0.00	0	10,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.57500	106.27236	9.57500	107.44070				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.07998				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.10319				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.08768				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77500	106.28104	9.77500	106.34808				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.13428				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.11869				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.12645				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.41285				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.31848				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.14970				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.56000	114.87876	8.56000	114.79987				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.96000	121.64037	8.96000	121.55349				0.00	0	210,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	172.99283	1.98500	172.88806				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.36000	124.25436	9.36000	124.16123				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.66783				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.54941				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.47021				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.50764				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00620				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.04151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.18761			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.48720			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.81272		100.00000	17.68358			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.05714		100.00000	36.78847			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.87500	104.49569		6.87500	104.43781			0.00	0	100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.37518		100.00000	16.25646			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	57.43924		100.00000	57.02280			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30261			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.90785			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.84571			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77185			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84205			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.73060			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.15940			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.66000	101.30234		9.66000	101.16513			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.50265			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.54637			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.56605			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.60976			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.79772			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.84142			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.71141			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.64500	105.67266		6.64500	105.61556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.26000	99.04870	6.26000	98.99825					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06000	40.56627	8.06000	40.54001					0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.62000	112.18551	6.64500	112.09689				996,418,007,286,000.00	50,516,315,300	87,350,214,600.00	
R158	On 15/09/2015	Spot Bond	6.64500	112.15664	6.64500	112.09689					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.54500	92.84840	6.54500	92.79966					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64500	118.21093	6.64500	118.14795					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.47500	87.18438	6.47500	87.13910					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.17500	118.77134	8.24000	118.13276				5,621,121,112,957,500.00	87,598,912,900	27,736,920,000.00	
R187P	On 21/12/2026	Spot Bond	7.98000	37.84391	7.98000	37.81965					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90000	35.35874	7.90000	35.33629					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000	286.04751	1.58000	285.88369				8,065,244,142,000.00	5,104,584,900	31,016,704,900.00	
R201	On 21/12/2014	Spot Bond	5.86000	101.87262	5.89000	101.81201				2,739,550,000,000.00	467,500,000	63,367,500,000.00	
R202	On 07/12/2033	Spot Bond	1.79000	229.24465	1.79000	229.10944				313,876,662,532,000.00	75,350,090,800	64,772,034,100.00	
R2023	On 28/02/2023	Spot Bond	7.99000	101.52450	8.06000	101.03462				2,161,588,745,958,000.00	70,536,764,200	20,557,974,300.00	
R203	On 15/09/2017	Spot Bond	7.09500	106.06613	7.16000	105.82117				2,804,000,258,383,500.00	95,207,929,300	72,937,144,100.00	
R2030	On 31/01/2030	Spot Bond	8.68500	94.00346	8.68500	97.92506				1,157,710,500,000,000.00	33,300,000,000	59,388,000,000.00	
R2032	On 31/03/2032	Spot Bond	8.83500	96.21441	8.83500	97.24723				577,809,000,000,000.00	65,400,000,000	95,800,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.94500	95.48857	8.94500	99.65602				1,612,473,108,500,000.00	80,265,300,000	14,304,000,000.00	
R204	On 21/12/2018	Spot Bond	7.39500	102.89111	7.45000	102.62284				1,582,894,696,996,500.00	14,049,316,700	21,792,200,000.00	
R2044	On 31/01/2044	Spot Bond	8.75000	96.75981	8.75000	8.75000				776,562,500,000,000.00	88,750,000,000	38,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.00500	100.69828	9.00500	100.62600				2,690,855,729,800,000.00	98,817,960,000	40,202,130,000.00	
R207	On 15/01/2020	Spot Bond	7.63000	98.43889	7.69500	98.09503				2,629,623,798,711,000.00	44,642,699,700	17,468,039,000.00	
R208	On 31/03/2021	Spot Bond	7.79000	96.70416	7.86000	96.29604				5,386,015,562,225,000.00	91,401,227,500	39,835,605,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.78500	77.50962		8.86500	76.83693			1,220,778,069,773,500.00	38,961,647,100	27,616,816,800.00
R210	On 31/03/2028	Spot Bond	1.76500	171.61030		1.76500	171.50942			5,261,100,351,000.00	2,980,793,400	27,704,708,600.00
R211	On 31/01/2017	Spot Bond	0.78000	130.36168		0.78000	131.85770			4,447,248,000.00	5,701,600	77,811,701,600.00
R212	On 31/01/2022	Spot Bond	1.52000	135.58816		1.52000	137.22530			20,609,348,336,000.00	13,558,781,800	116,711,981,800.00
R213	On 28/02/2031	Spot Bond	8.61000	88.61782		8.70000	87.85443			2,326,354,434,747,000.00	70,192,152,700	80,359,975,000.00
R214	On 28/02/2041	Spot Bond	8.94500	77.84268		8.94500	77.78716			2,264,593,728,998,500.00	53,168,667,300	68,016,230,500.00
R226C	On 15/09/2014	Spot Bond	5.86000	99.10894		5.86000	99.06166			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.70500	95.79006		6.70500	95.73857			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.54500	92.84840		6.54500	92.79966			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.46500	90.02138		6.46500	89.97470			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.47500	87.18438		6.47500	87.13910			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.89500	97.58853		5.89500	97.54241			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.61500	94.20045		6.61500	94.15022			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.48500	91.34743		6.48500	91.29966			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.46500	88.51140		6.46500	88.46525			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.52500	85.61946		6.52500	85.57441			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.13500	81.49945		7.13500	81.45263			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.18500	78.56238		7.18500	78.51694			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.45500	75.06790		7.45500	75.02288			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.43500	72.43198		7.43500	72.38865			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.41500	69.90209		7.41500	69.86039			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.40500	67.43835		7.40500	67.39816			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65500	64.10994		7.65500	64.07048			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63500	61.82298		7.63500	61.78502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.78000	58.97726		7.78000	58.94037			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.75000	56.89069		7.75000	56.85524			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.72000	54.89381		7.72000	54.85974			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.69000	52.98234		7.69000	52.94958			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.65000	51.19618		7.65000	51.16468			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.61000	49.48933		7.61000	49.45904			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.18000	45.15166		8.18000	45.12200			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.14000	43.55155		8.14000	43.52308			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.10000	42.02432		8.10000	41.99698			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.06000	40.56627		8.06000	40.54001			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.02000	39.17391		8.02000	39.14867			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.98000	37.84391		7.98000	37.81965			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.94000	36.57318		7.94000	36.54984			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.90000	35.35874		7.90000	35.33629			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03008			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.23491			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.10330			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.02240			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		18.39836		100.00000	18.26497			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.82158		100.00000	6.77158			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.48580		100.00000	18.35177			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83159			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.74997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27436			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.74542			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42396			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06903			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64224			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.89728			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.52184			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78022			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.26237			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94388			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.01456			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.80704			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	101.86076			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54429			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.58945			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.32109			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.32109			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61960			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.68984			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06844			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	108.03038		12.35000	107.92314			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.91800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		14.88563	100.00000	14.77772				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.38727				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.08691				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.93779				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.79350				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.62640				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.50162				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.55103	100.00000	2.53274				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.88536	100.00000	13.78469				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.58623	100.00000	25.40073				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.25004	100.00000	13.60271				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.54217	100.00000	25.35699				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.68592				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.41303				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.16000		106.46341	9.16000	106.38528				0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.31000		92.79791	9.31000	102.20431				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.85000		86.80675	9.85000	104.04904				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.06623				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84500		107.93769	7.84500	107.87001				0.00	0	5,146,900,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.16275				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.21000		102.57481	9.21000	102.49913				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.89934				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.67020				0.00	0	0.00

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	101.73275			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.87318			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.87587			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500	103.37401		7.29500	103.31365			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95000	100.60951		8.95000	100.53733			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.10500	110.48995		8.10500	110.41841			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96500	110.64812		7.96500	110.57769			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.89500	110.72734		7.89500	110.65746			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.56000	102.01034		8.56000	101.94066			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.04000	110.56334		8.04000	110.49232			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.00500	110.60290		8.00500	110.53215			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60713			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.61438			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.31346			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.21000	104.79885		8.21000	104.73013			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56105			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49991			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.53832			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.01000	106.69534		9.01000	106.61830			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.89000	102.90255		9.89000	102.82161			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.40387			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49081			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.30043			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.07217			0.00	0	0.00

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		8.54000	102.66477		8.54000	102.59481			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.09412		100.00000	12.01311			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.60000	107.48199		9.60000	107.39850			960,000,000,000.00	100,000,000	2,600,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.10069			0.00	0	10,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.11000	99.28081		9.11000	99.20834			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.94000	95.91110		8.94000	95.84274			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.67592			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.89000	100.26709		9.89000	100.18779			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.56000	96.54638		9.56000	96.47290			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.69500	107.09224		7.69500	107.02633			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	129.37043		2.11000	274.54315			422,000,000,000.00	200,000,000	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.42500	102.59075		1.42500	129.80413			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.89000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14751			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.64641		100.00000	14.54022			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.12707		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.05000	114.04411		2.05000	127.85165			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.92327		6.50000	101.86984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66534			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37251			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.47901			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.19000	99.40416		9.19000	99.33098			0.00	0	3,491,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66385			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48292			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.49623			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45621			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82269			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.63767		100.00000	15.52430			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72952			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	62.06911		100.00000	61.48957			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62716			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	22.12096		100.00000	21.96059			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	24.03968		100.00000	23.81523			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	22.60715		100.00000	22.28956			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.94500	107.31932		7.94500	107.25005			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.05000	101.60326		9.05000	102.49280			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.51000	102.14548		8.51000	102.07610			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12857			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.14610			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43555			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.15405			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
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.64643			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.26000	103.00145	8.26000	102.93314			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.11957			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.41031			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.03688			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.41000	96.20921	9.41000	96.13672			0.00	0	1,320,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.98393			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.48175			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.86069			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.46800	88.79438	9.46800	88.72707			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.53000	88.51804	9.53000	88.45052			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.13500	101.34397	7.13500	101.28629			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.95500	92.85291	8.95500	92.78663			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63109			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.34000	102.60665	8.34000	102.53832			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35500	108.43998	2.35500	109.90891			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.40000	99.19315	8.40000	99.12628			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.95201			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.39417			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.66000	106.84466	9.66000	106.76207			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.87241			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.52928			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.59877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.93000	79.09757		9.93000	79.03510			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.94184			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.03867			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95080			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.60634			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.49224			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.47577			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.42672			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.35980			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.31049			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.12977			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.11477			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1112	On 18/07/2014	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	99.01531			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91837			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95093			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93465			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95103			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88514			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.81929			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.81929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.70435			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.60598			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.60683			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.56208			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	100.00000		92.87532	100.00000	92.17172				0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	100.00000		92.87532	100.00000	92.17172				0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	100.00000		79.86871	100.00000	100.00000				0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	100.00000		92.87532	100.00000	100.00000				0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	100.00000		92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10500		109.87235	7.10500	109.80949				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.85000		103.78293	8.85000	103.70929				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		98.91304	100.00000	98.11321				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		29.67998	100.00000	29.46479				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.99996				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.40493				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.01913				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.87734				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.99358				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.50075				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.52728				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.29912				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.79181				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	97.62386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.82830			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500	101.31104		7.89500	101.24604			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.06264		7.83000	100.00000			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.02026		7.16000	100.00000			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.06968		8.73000	99.95280			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92000	92.75716		8.92000	97.57454			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81229		101.06155	5.76975			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.18993			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38717			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	3,200,000,000	800,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99995				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99987				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.99986				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99987				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99955				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.99952				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.99954				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.14500	105.42906	8.14500	105.36009				0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.74500	86.80012	9.74500	86.70354				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.00000	105.26607	8.00000	105.19878				0.00	0	21,470,000,000.00
TN20	On 17/09/2020	Spot Bond	9.21000	109.53083	9.21000	109.45047			25,788,000,000.00	2,800,000	10,699,700,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.66539	100.00000	0.65918				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38000	110.88092	9.38000	110.79808			37,520,000,000,000.00	4,000,000,000	7,780,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.58000	103.43494	9.58000	103.35476				0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50000	97.14011	9.50000	97.06664			26,600,000,000.00	2,800,000	2,823,700,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.24675				0.00	0	700,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	102.15141				0.00	1,400,000,000	2,200,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25765				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.26457				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.29776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.30116			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.46487			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.80431			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.44885			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21195			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21641			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14103			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.15070			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.73266		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.73931		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.74511		100.00000	9.66991			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.81582			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.86761			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.89635			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.90209			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.06259			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.41543			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.79678			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.11233			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.91405			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.90695			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	96.89451			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.65718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.12834			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.76397		0.00000	99.42446			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.49064			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.71216			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.93980			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.52851			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.29782			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.46887			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.06995			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.37103			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.09103			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.99507			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.37164			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.67275		100.00000	13.57362			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08809			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.63324			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.56685			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.56658			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.54283			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.42430			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06433			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88140			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63981			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.60741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23014			0.00	8,500,000,000	8,500,000,000.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.76231			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.99175			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.58203			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.88575			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.26000		111.08539		9.26000	111.00345			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.93803			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26518			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.50000		105.40393		9.50000	105.32420			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.36358			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.32147			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.38198			0.00	600,000,000	300,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42833			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.43033			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.35303			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.36283			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500		111.11280		7.03500	111.05019			78,932,700,000,000.00	11,220,000,000	21,220,000,000.00
WS05	On 01/08/2018	Spot Bond	1.26000		244.00698		1.26000	243.87327			7,560,000,000,000.00	6,000,000,000	7,300,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.96500		102.96266		6.96500	102.90520			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.66000		104.68007		7.66000	104.61593			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.00500		105.23982		8.00500	105.17249			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.32000		104.40289		8.32000	104.33353			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.40000		104.38024		8.40000	104.31024			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
Z014	On 30/06/2015	Spot Bond	6.59500	94.06509		6.59500	94.01534			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.52500	92.31190		6.52500	92.26333			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.90500	97.90914		5.90500	97.86264			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.59500	94.04850		6.59500	93.99877			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.39500	68.58555		7.39500	68.54496			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.06479		100.00000	41.82582			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.26542		100.00000	22.13893			0.00	0	0.00
Total for j-Bonds :										41,205,968,026,499,000.00	38,161,077,000	19 082 446 400.00
Grand Total:										41,205,968,451,814,700.00	38,161,114,220	19 086 068 032.00