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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2014

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 28/07/2014	Any day expiry	10.67350	10.67350	10.67500	10.67500		8.94	0.00	0	348.00
\$ / R	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	13.24	0.00	0	4,700.00
\$ / R	10.82	Call	23.00150	0.02300	24.87500	0.02487	23.002	23.002	10.49	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry	10.67520	10.67520	10.67670	10.67670		9.11	0.00	0	7,308.00
\$ / R	10.80	Put	155.10000	0.15510	155.43480	0.15543	155.100	155.100	10.38	0.00	0	500.00
\$ / R	12.62	Call	0.01750	0.00002	0.02060	0.00002	0.018	0.018	26.47	0.00	0	500.00
\$ / R		On 30/07/2014	Any day expiry	10.67700	10.67700	10.67850	10.67850		9.25	0.00	0	0.00
\$ / R	10.71	Call	59.88760	0.05989	61.81010	0.06181	59.888	59.888	9.73	0.00	0	14,000.00
\$ / R		On 07/08/2014	Any day expiry	10.69130	10.69130	10.69270	10.69270		9.67	0.00	0	0.00
\$ / R	10.81	Put	173.33270	0.17333	173.30380	0.17330	173.333	173.333	10.29	0.00	0	2,000.00
\$ / R	10.90	Call	34.89220	0.03489	35.73850	0.03574	34.892	34.892	10.80	0.00	0	2,000.00
\$ / R	10.90	Put	243.59220	0.24359	243.03850	0.24304	243.592	243.592	10.80	0.00	0	2,000.00
\$ / R		On 08/08/2014	Any day expiry	10.69300	10.69300	10.69440	10.69440		9.72	0.00	0	0.00
\$ / R	10.74	Call	79.98910	0.07999	81.67520	0.08168	79.989	79.989	9.92	0.00	0	250.00
\$ / R		On 22/08/2014	Any day expiry	10.71800	10.71800	10.71920	10.71920		9.78	0.00	0	0.00
\$ / R	10.33	Put	18.11930	0.01812	18.37110	0.01837	18.119	18.119	9.92	0.00	0	19,547.00
\$ / R	12.07	Call	0.95990	0.00096	1.08660	0.00109	0.960	0.960	15.14	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry	10.72690	10.72690	10.72820	10.72820		9.77	0.00	0	1,959.00

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	10.80	Put	184.94110	0.18494	184.31430	0.18431	184.941	10.23	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.26350	0.00026	0.26890	0.00027	0.264	18.00	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.72860	10.72860	10.72990	10.72990		9.97	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.01050	0.00001	0.01100	0.00001	0.011	20.12	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	69.24210	0.06924	69.71160	0.06971	69.242	10.96	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.74820	10.74820	10.74960	10.74960		9.98	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	165.40180	0.16540	165.80110	0.16580	165.402	9.97	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76060	10.76060	10.76200	10.76200		10.01	111,490,576.60	10,361	682,202.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.15740	0.00016	0.16370	0.00016	0.157	16.05	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.20500	0.00021	0.21250	0.00021	0.205	15.72	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.21910	0.00022	0.22690	0.00023	0.219	15.64	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.30540	0.00031	0.31510	0.00032	0.305	15.22	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	4.13080	0.00413	4.15860	0.00416	4.131	11.87	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	7.62920	0.00763	7.65590	0.00766	7.629	10.58	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	10.29580	0.01030	10.31710	0.01032	10.296	10.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	13.65090	0.01365	13.66150	0.01366	13.651	9.47	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	14.11280	0.01411	14.12170	0.01412	14.113	9.41	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	15.01830	0.01502	15.02030	0.01502	15.018	9.43	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	16.96820	0.01697	16.95390	0.01695	16.968	9.45	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	19.11250	0.01911	19.08010	0.01908	19.113	9.47	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	25.40940	0.02541	25.32030	0.02532	25.409	9.52	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	38.66040	0.03866	38.44320	0.03844	38.660	9.61	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	403.25750	0.40326	404.40150	0.40440	403.258	9.63	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	42.65750	0.04266	42.40150	0.04240	42.658	9.63	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	61.71380	0.06171	61.27490	0.06127	61.714	9.72	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	327.89060	0.32789	328.80030	0.32880	327.891	9.74	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	67.29060	0.06729	66.80030	0.06680	67.291	9.74	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	320.80760	0.32081	321.69080	0.32169	320.808	9.75	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	73.21100	0.07321	72.66730	0.07267	73.211	9.76	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	82.74710	0.08275	82.11990	0.08212	82.747	9.80	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	280.15090	0.28015	280.86600	0.28087	280.151	9.82	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	89.55090	0.08955	88.86600	0.08887	89.551	9.82	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	96.71970	0.09672	95.97440	0.09597	96.720	9.84	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	261.04170	0.26104	261.66670	0.26167	261.042	9.85	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	100.44170	0.10044	99.66670	0.09967	100.442	9.85	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	120.44180	0.12044	119.51510	0.11952	120.442	9.90	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	219.69810	0.21970	220.11020	0.22011	219.698	9.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	147.53670	0.14754	146.42520	0.14643	147.537	9.97	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	178.07410	0.17807	178.24330	0.17824	178.074	10.01	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	209.77580	0.20978	208.42450	0.20842	209.776	10.31	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	216.16680	0.21617	214.80090	0.21480	216.167	10.36	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	143.24230	0.14324	143.25890	0.14326	143.242	10.40	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	123.74640	0.12375	123.68190	0.12368	123.746	10.66	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	114.99980	0.11500	114.90120	0.11490	115.000	10.79	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	96.92780	0.09693	96.76070	0.09676	96.928	11.09	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	336.32780	0.33633	334.76070	0.33476	336.328	11.09	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	76.02750	0.07603	75.79150	0.07579	76.028	11.52	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	74.21410	0.07421	73.97370	0.07397	74.214	11.57	0.00	0	14,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	53.15830	0.05316	52.87020	0.05287	53.158	12.17	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	42.25000	0.04225	41.96620	0.04197	42.250	12.61	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	37.81010	0.03781	37.53900	0.03754	37.810	12.84	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	32.46900	0.03247	32.21580	0.03222	32.469	13.15	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	31.10800	0.03111	30.86070	0.03086	31.108	13.24	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	30.45310	0.03045	30.20750	0.03021	30.453	13.29	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	769.85310	0.76985	768.20750	0.76821	769.853	13.29	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	29.81440	0.02981	29.57120	0.02957	29.814	13.33	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	15.22320	0.01522	15.06110	0.01506	15.223	14.87	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	10.00070	0.01000	9.89580	0.00990	10.001	15.11	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,249.40070	1.24940	1,247.89580	1.24790	1,249.401	15.11	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	4.64150	0.00464	4.59860	0.00460	4.641	15.55	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	3.69150	0.00369	3.65970	0.00366	3.691	15.67	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	3.29170	0.00329	3.26450	0.00326	3.292	15.74	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	2.85210	0.00285	2.82990	0.00283	2.852	15.82	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	1.17460	0.00117	1.17020	0.00117	1.175	16.32	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.77310	10.77310	10.77450	10.77450		10.06	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	73.17990	0.07318	73.23220	0.07323	73.180	9.83	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	85.45640	0.08546	85.63790	0.08564	85.456	9.86	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.78050	10.78050	10.78200	10.78200		10.32	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	204.36250	0.20436	203.33950	0.20334	204.363	10.32	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.27470	0.00127	1.28470	0.00128	1.275	17.07	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.78600	10.78600	10.78750	10.78750		10.30	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.12710	0.00013	0.13090	0.00013	0.127	18.14	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	136.82040	0.13682	137.18210	0.13718	136.820	10.96	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.80250	10.80250	10.80420	10.80420		10.56	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	244.47660	0.24448	244.29380	0.24429	244.477	10.40	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.84170	10.84170	10.84370	10.84370		10.72	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.46560	0.00047	0.48820	0.00049	0.466	17.32	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	224.08410	0.22408	223.77710	0.22378	224.084	10.66	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	126.78880	0.12679	127.68380	0.12768	126.789	12.21	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	6.92960	0.00693	7.04700	0.00705	6.930	18.26	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.85310	10.85310	10.85520	10.85520		10.78	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	34.43600	0.03444	34.74220	0.03474	34.436	10.24	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	56.24130	0.05624	56.58790	0.05659	56.241	14.73	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.89330	10.89330	10.89570	10.89570		11.07	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	238.02010	0.23802	236.53940	0.23654	238.020	10.93	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	19.08160	0.01908	19.44530	0.01945	19.082	20.30	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.89910	10.89910	10.90140	10.90140		11.10	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.20250	0.00120	1.20930	0.00121	1.203	17.01	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	180.85640	0.18086	181.06430	0.18106	180.856	12.26	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.92400	10.92400	10.92640	10.92640		11.15	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.92590	10.92590	10.92840	10.92840		11.29	10,925,900.00	1,000	170,595.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.11340	0.00611	5.95180	0.00595	6.113	13.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	11.06730	0.01107	10.68710	0.01069	11.067	12.66	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	20.24090	0.02024	19.43400	0.01943	20.241	11.38	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.02920	0.02503	25.07360	0.02507	25.029	11.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.68210	0.03468	34.46770	0.03447	34.682	10.93	0.00	0	46,500.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	45.04220	0.04504	44.52240	0.04452	45.042	10.80	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	870.94220	0.87094	872.92240	0.87292	870.942	10.80	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	699.71840	0.69972	700.81820	0.70082	699.718	10.55	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	81.10970	0.08111	79.48750	0.07949	81.110	10.50	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	83.02180	0.08302	81.36640	0.08137	83.022	10.49	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	84.97080	0.08497	83.77930	0.08378	84.971	10.47	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	88.98340	0.08898	88.75480	0.08875	88.983	10.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	104.36610	0.10437	104.89250	0.10489	104.366	10.49	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	107.30840	0.10731	107.76260	0.10776	107.308	10.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	122.83370	0.12283	122.89550	0.12290	122.834	10.58	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	129.42950	0.12943	129.32230	0.12932	129.430	10.61	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	139.73490	0.13973	139.36130	0.13936	139.735	10.66	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	158.02740	0.15803	157.18510	0.15719	158.027	10.74	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	169.67330	0.16967	168.53560	0.16854	169.673	10.79	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	198.81210	0.19881	196.94690	0.19695	198.812	10.90	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	408.03760	0.40804	408.35120	0.40835	408.038	10.94	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	402.59070	0.40259	402.79700	0.40280	402.591	10.96	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	255.10080	0.25510	251.92640	0.25193	255.101	11.09	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	346.30430	0.34630	345.29600	0.34530	346.304	11.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	341.51190	0.34151	340.39150	0.34039	341.512	11.15	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	313.54380	0.31354	310.75840	0.31076	313.544	11.26	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	356.25040	0.35625	354.19310	0.35419	356.250	11.45	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	422.61060	0.42261	420.31790	0.42032	422.611	11.78	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	493.27810	0.49328	490.77420	0.49077	493.278	12.10	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	152.19540	0.15220	151.92770	0.15193	152.195	13.06	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	134.16330	0.13416	133.95900	0.13396	134.163	13.43	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	131.17400	0.13117	130.97960	0.13098	131.174	13.50	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	129.71160	0.12971	129.52220	0.12952	129.712	13.53	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	88.51320	0.08851	88.51220	0.08851	88.513	14.73	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	87.63200	0.08763	87.60530	0.08761	87.632	14.76	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	80.06520	0.08007	79.95850	0.07996	80.065	15.05	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	66.51680	0.06652	66.50560	0.06651	66.517	15.65	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	65.89190	0.06589	65.88570	0.06589	65.892	15.68	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	36.75490	0.03675	36.96490	0.03696	36.755	17.87	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	35.20030	0.03520	35.42160	0.03542	35.200	18.06	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	32.03980	0.03204	33.03120	0.03303	32.040	18.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	31.82890	0.03183	32.84850	0.03285	31.829	18.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	12.76930	0.01277	12.29630	0.01230	12.769	23.19	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.93160	10.93160	10.93410	10.93410		11.28	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	245.50980	0.24551	242.44960	0.24245	245.510	11.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	29.53160	0.02953	31.15670	0.03116	29.532	21.22	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94690	10.94690	10.94950	10.94950		11.29	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.97180	0.00197	1.95840	0.00196	1.972	16.70	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	238.48790	0.23849	238.18920	0.23819	238.488	12.07	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.01600	11.01600	11.01910	11.01910		11.48	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.39700	0.00340	3.33580	0.00334	3.397	16.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	256.47830	0.25648	253.23510	0.25324	256.478	11.16	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	304.33990	0.30434	303.73390	0.30373	304.340	12.06	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	55.97050	0.05597	56.06470	0.05606	55.971	23.03	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.07030	11.07030	11.07400	11.07400		11.70	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	264.24790	0.26425	259.31500	0.25931	264.248	11.30	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	63.15050	0.06315	67.24450	0.06724	63.151	22.80	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.07220	11.07220	11.07600	11.07600		11.70	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.45610	0.00446	4.27010	0.00427	4.456	16.06	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	376.77790	0.37678	375.68100	0.37568	376.778	11.97	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.10710	11.10710	11.11130	11.11130		11.85	8,030,433.30	723	22,088.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	75.34860	0.07535	72.49810	0.07250	75.349	11.28	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	113.28650	0.11329	109.59740	0.10960	113.286	11.11	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	157.00050	0.15700	152.55330	0.15255	157.000	10.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	245.60560	0.24561	240.67580	0.24068	245.606	11.27	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	263.29550	0.26330	258.32800	0.25833	263.295	11.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	315.45030	0.31545	310.43030	0.31043	315.450	11.52	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	199.55510	0.19956	199.96720	0.19997	199.555	14.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	128.38700	0.12839	129.14880	0.12915	128.387	15.76	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	97.45620	0.09746	98.32290	0.09832	97.456	16.89	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	81.11650	0.08112	82.13240	0.08213	81.116	21.63	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.12840	11.12840	11.13290	11.13290		12.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	269.82530	0.26983	265.28990	0.26529	269.825	11.38	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	64.30770	0.06431	65.87990	0.06588	64.308	22.56	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19090	11.19090	11.19630	11.19630		12.16	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	274.74820	0.27475	268.42110	0.26842	274.748	11.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	67.33980	0.06734	69.14710	0.06915	67.340	22.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.24950	11.24950	11.25580	11.25580		12.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	279.35130	0.27935	272.40840	0.27241	279.351	11.55	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	72.15310	0.07215	73.88670	0.07389	72.153	22.34	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.28180	11.28180	11.28850	11.28850		12.50	2,256,360.00	200	11,046.00
\$ / R	On 26/06/2015	Any day expiry			11.31010	11.31010	11.31720	11.31720		12.53	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	282.28660	0.28229	274.92460	0.27492	282.287	11.61	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	70.91500	0.07091	72.44960	0.07245	70.915	22.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.37790	11.37790	11.38570	11.38570		12.70	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	285.16920	0.28517	279.81460	0.27981	285.169	11.68	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	76.43610	0.07644	77.26290	0.07726	76.436	22.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.44110	11.44110	11.44840	11.44840		13.00	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	294.38730	0.29439	287.60970	0.28761	294.387	11.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	76.62300	0.07662	77.65760	0.07766	76.623	21.97	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48030	11.48030	11.48740	11.48740		13.14	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	220.00310	0.22000	214.31110	0.21431	220.003	11.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	286.36660	0.28637	287.35860	0.28736	286.367	16.24	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.51090	11.51090	11.51760	11.51760		13.18	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	300.34890	0.30035	293.95550	0.29396	300.349	12.10	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.71960	0.07772	78.68330	0.07868	77.720	21.70	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.57620	11.57620	11.58250	11.58250		13.43	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	304.77300	0.30477	298.67070	0.29867	304.773	12.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	87.57380	0.08757	88.52240	0.08852	87.574	21.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.63720	11.63720	11.64310	11.64310		13.55	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	308.07550	0.30808	302.16950	0.30217	308.075	12.33	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	77.96230	0.07796	78.72450	0.07872	77.962	21.44	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.67860	11.67860	11.68410	11.68410		13.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,063.98830	1.06399	1,063.31120	1.06331	1,063.988	12.51	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.69390	11.69390	11.69930	11.69930		13.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	310.01150	0.31001	304.37360	0.30437	310.012	12.39	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.23120	0.07223	72.84530	0.07285	72.231	21.28	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76060	10.76060	10.76200	10.76200		10.01	215,212.00	20	984.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92590	10.92590	10.92840	10.92840		11.29	54,629.50	5	72.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	41,354.01130	0.41354	41,396.04810	0.41396	41,354.011	10.93	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.10710	11.10710	11.11130	11.11130		11.85	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.35230	18.35230	18.38310	18.38310		10.02	5,413,928.50	295	44,085.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.07290	0.00907	8.37410	0.00837	9.073	13.54	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	20.20540	0.02021	19.74040	0.01974	20.205	10.50	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	24.83530	0.02484	24.20190	0.02420	24.835	9.84	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	47.62210	0.04762	42.32740	0.04233	47.622	9.51	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	55.68850	0.05569	49.71190	0.04971	55.689	9.54	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	104.44540	0.10445	107.74180	0.10774	104.445	11.20	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	53.44140	0.05344	54.49780	0.05450	53.441	12.11	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	50.49050	0.05049	51.50790	0.05151	50.491	12.21	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	37.23590	0.03724	38.09200	0.03809	37.236	12.76	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.61690	18.61690	18.65010	18.65010		10.96	18,616.90	1	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	455.03680	0.45504	437.31300	0.43731	455.037	10.89	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.74360	18.74360	18.77780	18.77780		11.23	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	347.50750	0.34751	331.66330	0.33166	347.508	10.78	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	474.86860	0.47487	456.34170	0.45634	474.869	11.01	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	541.58130	0.54158	521.88930	0.52189	541.581	11.13	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	129.93820	0.12994	133.59550	0.13360	129.938	14.17	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	74.48950	0.07449	76.84170	0.07684	74.489	14.41	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	73.22060	0.07322	75.54250	0.07554	73.221	14.42	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.89960	18.89960	18.93610	18.93610		11.71	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.16630	19.16630	19.20690	19.20690		12.12	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10618	0.10618	0.10603	0.10603		12.68	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10789	0.10789	0.10774	0.10774		13.96	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10979	0.10979	0.10966	0.10966		14.27	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.54090	14.54090	14.55270	14.55270		9.81	0.00	0	69,164.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.43560	0.00944	9.74100	0.00974	9.436	10.17	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	25.94950	0.02595	26.26940	0.02627	25.949	9.49	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	46.87520	0.04688	46.95910	0.04696	46.875	9.56	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	124.05480	0.12405	122.76780	0.12277	124.055	9.69	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	134.88320	0.13488	133.38760	0.13339	134.883	9.71	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	23.29830	0.02330	24.61500	0.02462	23.298	12.88	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	6.14510	0.00615	6.54080	0.00654	6.145	14.03	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.76980	14.76980	14.78360	14.78360		10.72	0.00	0	14,170.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	45.86970	0.04587	45.86730	0.04587	45.870	10.99	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	70.49640		0.07050		70.34460	0.07034	70.496	10.67	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	91.48920		0.09149		93.38510	0.09339	91.489	13.94	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.02200		15.02200		15.03850	15.03850		11.28	1,502,200.00	100	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.26930		15.26930		15.28910	15.28910		11.82	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			510.59200		510.59200		507.62500	507.62500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			518.12900		518.12900		515.12400	515.12400			0.00	0	0.00
AL12	On 05/02/2015	Index Future			526.11600		526.11600		523.06900	523.06900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.96300		428.96300		427.93100	427.93100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.29500		435.29500		434.25400	434.25400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			508.07400		508.07400		505.81200	505.81200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.57400		515.57400		513.28500	513.28500			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			462.30100		462.30100		460.45300	460.45300			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			469.12500		469.12500		467.25600	467.25600			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			476.35600		476.35600		474.46200	474.46200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05910		10.05910		10.05050	10.05050		9.96	2,514,775.00	250	13,755.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.15250		10.15250		10.14470	10.14470		9.99	2,538,125.00	250	8,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	41.71570		0.04172		49.35990	0.04936	41.716	10.12	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	116.21100		0.11621		121.95770	0.12196	116.211	10.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	310.66320		0.31066		310.88490	0.31088	310.663	10.02	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	90.71160		0.09071		93.67580	0.09368	90.712	11.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	83.02710		0.08303		86.11010	0.08611	83.027	11.42	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.25710		10.25710		10.25050	10.25050		10.51	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.36120		10.36120		10.35670	10.35670		11.14	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.00670		10.00670		9.99140	9.99140		9.20	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.13870		10.13870		10.12410	10.12410		10.22	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			23.78480		23.78480		-24.72110	-24.72110			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			752.24560		752.24560		712.33530	712.33530			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			837.21410		837.21410		797.78150	797.78150			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			54.06970		54.06970		-50.78980	-50.78980			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			697.79310		697.79310		650.94040	650.94040			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			82.99710		82.99710		82.93830	82.93830			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			4.03040		4.03040		17.85720	17.85720			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		51.55380	51.55380		51.87690	51.87690			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.96930	11.96930		11.98420	11.98420		10.38	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.16300	12.16300		12.17960	12.17960		11.40	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.37900	12.37900		12.39720	12.39720		12.09	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72610	1.72610		1.72650	1.72650		9.96	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74350	1.74350		1.74430	1.74430		10.88	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.77915	123.77915		123.77357	123.77357			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.14052	124.14052		124.13625	124.13625			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		9.35111	86.70613		9.41765	86.19544			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.44317	84.20163		9.51168	83.68445			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.53339	85.50003		9.60400	84.97565			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		460.48000	460.48000		458.75300	458.75300			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		467.27700	467.27700		465.53000	465.53000			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		474.48000	474.48000		472.71000	472.71000			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.98588	116.98588		117.25952	117.25952			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.72728	118.72728		119.00638	119.00638			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		121.42929	121.42929		121.64839	121.64839			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future		123.23680	123.23680		123.46062	123.46062			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		122.36368	122.36368		122.08460	122.08460			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.84005	122.84005		122.55811	122.55811			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.10971	128.10971		128.10372	128.10372			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		130.01678	130.01678		130.01234	130.01234			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.75400	216.75400		216.95500	216.95500			0.00	0	706.00
IGOV	On 06/11/2014	Index Future		219.98000	219.98000		220.18800	220.18800			0.00	0	647.00
IGOV	On 05/02/2015	Index Future		223.39800	223.39800		223.61000	223.61000			0.00	0	0.00

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			587.36600		587.36600		587.90600	587.90600			0.00	0	210.00
ILBI	On 06/11/2014	Index Future			596.19800		596.19800		596.74800	596.74800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate			143.14599		143.14599		143.21342	143.21342			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			5.98000		94.02000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.03000		93.97000		6.08000	93.92000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.12000		93.88000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.18000		93.82000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.31000		93.69000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.36000		93.64000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.50000		93.50000		6.60000	93.40000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.74000		93.26000		6.83000	93.17000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.91000		93.09000		7.01000	92.99000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.06000		92.94000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.19000		92.81000		7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.32000		92.68000		7.43000	92.57000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.30750		9.30750		9.32050	9.32050		6.95	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.37350		9.37350		9.38780	9.38780		8.53	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.35130		1.35130		1.35220	1.35220			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.35180		1.35180		1.35280	1.35280			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.63065		112.61151		6.68582	112.55116		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future			6.84419		107.46181		6.91519	107.40195		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.14188		109.11918		7.24331	109.05932		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			8.07208		120.23681		8.13343	119.70393		8.86	72,142,086.00	600	40,378.00
R186	On 07/08/2014	Bond Future	7.60	Call	44.10000		0.04410		29.12000	0.02912	44.100	8.61	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	702.88000		0.70288		531.61000	0.53161	702.880	8.76	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,940.74000		1.94074		1,590.57000	1.59057	1,940.740	8.86	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	131.29000		0.13129		214.62000	0.21462	131.290	8.96	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	15.52000		0.01552		31.29000	0.03129	15.520	9.10	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	1.85000		0.00185		4.53000	0.00453	1.850	9.23	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.08000		0.00008		0.25000	0.00025	0.080	9.38	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.14382		122.01170		8.20722	121.47251		9.50	12,201,170.00	100	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	285.45000		0.28545		343.70000	0.34370	285.450	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.21038		118.59792		8.27599	118.05137		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,213.62000		1.21362		1,347.96000	1.34796	1,213.620	10.26	0.00	0	9,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.73197		285.73197		286.59722	286.59722			0.00	0	0.00
R197	On 06/11/2014	Bond Future			289.98524		289.98524		290.86693	290.86693			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			5.84332		102.23102		5.90179	102.21002		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.53903		229.53903		229.52958	229.52958		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.95577		232.95577		232.94903	232.94903			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			7.90393		102.52402		7.98060	102.05806		7.32	0.00	0	10,508.00
R2023	On 06/11/2014	Bond Future			7.98487		100.11751		8.06459	99.64587		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.06200		101.66107		8.14507	101.18306		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			7.06098		106.60405		7.11846	106.44376		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	72.59000		0.07259		50.64000	0.05064	72.590	2.80	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.17077		104.01481		7.23347	103.85346		2.96	0.00	0	6,585.00
R203	On 06/11/2014	Bond Future	6.84	Call	318.01000		0.31801		273.97000	0.27397	318.010	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	444.96000		0.44496		388.36000	0.38836	444.960	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.27863		105.61867		7.34781	105.45574		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,468.29000		1.46829		1,363.63000	1.36363	1,468.290	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			8.46683		96.27117		8.54323	95.64060			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.53679		97.69227		8.61543	97.05352			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.60324		95.19143		8.68428	94.54368			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.73625		97.96343		8.80252	97.33103			2,742,976.04	28	8,590.00
R2037	On 06/11/2014	Bond Future			8.80433		99.40946		8.87239	98.76899			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			8.86930		96.68477		8.93929	96.03518			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.34870		103.51361		7.40576	103.30119		4.16	0.00	0	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	25.54000		0.02554		44.77000	0.04477	25.540	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.44663		105.04162		7.50744	104.82738		4.22	0.00	0	336.00

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	7.99	Put	308.51000		0.30851		361.08000	0.36108	308.510	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.53856		102.62683		7.60374	102.41017		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			8.79540		103.42703		8.86161	102.72359			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			8.86164		100.52803		8.92964	99.81543			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future			8.92518		102.07809		8.99508	101.35537			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			7.57168		99.13353		7.63354	98.86521		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.66157		100.59692		7.72675	100.32587		5.40	0.00	0	461.00
R207	On 05/02/2015	Bond Future			7.74729		98.50683		7.81627	98.23246		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.81006		100.16783		7.88371	99.88794		5.57	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,803.40000		1.80340		1,674.19000	1.67419	1,803.400	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			7.71560		97.51770		7.78236	97.18714		6.20	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	14.12000		0.01412		28.63000	0.02863	14.120	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.80115		95.55936		7.87099	95.22510		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	333.59000		0.33359		399.26000	0.39926	333.590	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.88132		97.03294		7.95457	96.69436		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			8.65537		78.92888		8.72155	78.40672		13.11	2,683,581.92	34	10,743.00
R209	On 06/11/2014	Bond Future			8.72017		76.94789		8.78808	76.41890		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,696.07000		1.69607		1,501.47000	1.50147	1,696.070	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,583.77000		2.58377		2,322.89000	2.32289	2,583.770	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,442.47000		3.44247		3,129.47000	3.12947	3,442.470	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,675.73000		3.67573		3,350.24000	3.35024	3,675.730	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,916.70000		3.91670		3,579.04000	3.57904	3,916.700	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	958.90000		0.95890		1,105.30000	1.10530	958.900	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	576.33000		0.57633		676.35000	0.67635	576.330	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	485.66000		0.48566		573.28000	0.57328	485.660	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	209.67000		0.20967		254.36000	0.25436	209.670	15.33	0.00	0	2,050.00

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	10.00	Put	186.10000		0.18610		226.59000	0.22659	186.100	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	163.40000		0.16340		199.83000	0.19983	163.400	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78100		78.13454		8.85071	77.59805		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			171.81462		171.81462		171.80752	171.80752			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.33270		172.33270		172.32761	172.32761			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			130.74721		130.74721		130.74526	130.74526			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.69343		132.69343		132.69306	132.69306			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.78281		135.78281		135.77802	135.77802			0.00	0	349.00
R212	On 06/11/2014	Bond Future			137.80407		137.80407		137.80083	137.80083			0.00	0	19,259.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.47610		90.12446		8.55243	89.51854		11.38	2,703,733.80	30	23,660.00
R213	On 06/11/2014	Bond Future			8.54524		87.91423		8.62372	87.30048		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.61125		89.26966		8.69203	88.64724		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			8.73501		79.96438		8.80119	79.41750		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future			8.79956		77.85700		8.86744	77.30314		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,484.17000		4.48417		4,114.10000	4.11410	4,484.170	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	392.50000		0.39250		466.54000	0.46654	392.500	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.86130		79.05748		8.93101	78.49569		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			21,089.91000		21,089.91000		21,098.59000	21,098.59000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.00880		5.00880		5.01130	5.01130		6.99	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.99630		4.99630		5.00010	5.00010		8.61	0.00	0	0.00

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 :											237,434,304.56	13,997	3 627 235.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38363			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.18500	103.89679		7.18500	103.87686			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57112			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.57000	105.72304		8.57000	105.69894			0.00	0	4,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.13956			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.23000	103.82246		9.23000	103.79686			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.23166			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.33463			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.43500	97.42262		9.43500	97.39822			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.28500	103.11141		7.28500	103.09136			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.68932			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.69000	106.08898		8.69000	106.06446			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond		1.40000	138.33435		1.40000	138.30862			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.25000	128.01850		2.25000	271.92197			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.18063			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37243			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69440			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.72288			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.74172			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.32282			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42151			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.24437			0.00	0	0.00

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	7.94500	106.23802		7.94500	106.21552			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25706			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.63000	103.28187		7.63000	103.26059			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66570			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20955			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25002			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16305			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.29990			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57501			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47221			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72137			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	130.73338		2.95000	130.70366			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.15000	118.61934		4.15000	118.58849			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.90000	104.88462		4.90000	104.85510			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.90000	105.42616		5.90000	105.39392			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.09000	108.03725		11.09000	108.00557			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26401			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59008			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.62103			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65006			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.65000	112.37275		4.65000	112.34203			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	59.90875		100.00000	59.76361			0.00	0	0.00

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	1.99000	171.69687		1.99000	171.66218			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.90801		2.76000	160.87217			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000	173.83756		2.02000	173.80232			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18060		7.91000	105.18060			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.80500	184.00383		1.80500	183.96758			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.08625	76.05180		8.08625	76.05180			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.08625	76.05180		8.08625	76.05180			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	100.60405			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	100.30188			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15570			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.17000	101.36819		7.17000	101.34886			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	100.49241			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.47500	111.24882		7.47500	111.22663			0.00	0	0.00

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	100.12476			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		94.95288		2.54500	106.97144			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.52500		101.67137		2.52500	157.35856			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40500		116.53971		2.40500	209.60739			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	9.57000		92.52763		9.57000	92.52763			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	102.49105			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	100.51000			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		107.12347		9.63000	107.09594			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	9.52000		107.94949		9.52000	107.94949			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.93500		91.25910		8.93500	91.25910			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	9.61500		107.23558		9.61500	107.23558			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	100.85905			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.82861			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.24000		108.49851		8.24000	108.47471			76,632,000,000.00	9,300,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.94000		105.11407		8.94000	105.08895			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.13500		102.71690		7.13500	102.69733			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.88000		98.09246		8.88000	98.06917			125,208,000,000.00	14,100,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.74000		96.57582		9.74000	96.55087			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.83500		105.57624		7.83500	105.55419			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.06000		217.73555		2.06000	275.87094			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000		125.82302		1.34000	128.62935			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000		128.25093		2.05000	130.82711			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00475		100.00000	0.00473			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		59.60698		100.00000	59.46257			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.63500		106.67892		11.63500	106.64614			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.69056			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.81163		100.00000	3.80240			0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73337			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.34036			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.71910		100.00000	22.66406			0.00	0	0.00

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	101.64774			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.18128		11.00000	64.18128			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	22.71910		100.00000	22.66406			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	100.73038			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.80203			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69841			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72001			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.72952			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83757			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83757			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.68114			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83852			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.37165			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.66896			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55155			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70708			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.72845			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.73704			0.00	0	0.00

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	100.71978			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68114			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40000	103.32123		9.40000	103.41196			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.87518			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.55373			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	84.13328			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.27035			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.32989			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.69833			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27341			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27341			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15420			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67672			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67154			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73059			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.06570			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73006			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49849			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41143			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.70948			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.48704			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.20246			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.70094			0.00	0	0.00

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	100.68731			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61810			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60336			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63197			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68558			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65528			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62070			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63024			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.44699		10.23000	103.41895			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63959			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62504			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.46495			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.51000	101.98384		9.51000	101.95796			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68292			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.60081		1.75000	114.68466			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63092			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68618			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.70821			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66415			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70381			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21822			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.64374			0.00	0	0.00

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	102.56264		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.65622		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.89479		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.70381		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66771		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.70430		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71552		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23659		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.50683		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.71820		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.71820		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77856		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.69060		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76071		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.03729		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77856		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.27584		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.73290		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.74340		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.44702		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.31117		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64651		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.64033		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.17611		0.00		0	0.00	

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	100.65709			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65974			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68618			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64738			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64651			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.69057			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55847			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.81128			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96883			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83233			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92966			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22447			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.35239			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43758			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07373			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08174			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.09239			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.09657			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.02500	99.39021		8.02500	99.36884			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.12436			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.14458			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.49000	103.35216		8.49000	103.32881			0.00	0	0.00

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	9.21500	117.25923		9.21500	117.23037			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.78332		100.00000	85.58835			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.28500	109.39851		7.28500	109.37723			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	99.18256		100.00000	98.91304			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.31000	100.97900		9.31000	100.95402			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.08551		100.00000	14.05434			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.93500	101.98281		9.93500	101.95594			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.77500	162.09947		2.77500	162.06330			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89681			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.81942			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84289			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.21660			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	100.75046			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.53100			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58418			0.00	600,000,000	300,000,000.00
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	100.66415			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81486			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04417			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	102.13500			0.00	0	0.00

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	100.92669			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	2.65500		127.13972		2.65500	289.40798			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
ASN025	On 07/08/2015	Spot Bond	100.00000		37.84450	100.00000		33.51450		482,300,000,000,000.00	4,823,000,000	4,823,000,000.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.75993			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.60234			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.59350			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.47505			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.98000		105.81270		8.98000	105.78730			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45961			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86536			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.32026			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.52137			0.00	100,000,000	50,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.32949			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.51000		101.46719		9.51000	101.44143			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.44000		108.29460		7.44000	108.27299			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		30.69294	100.00000		30.55797			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.46132			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.42104			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.61000		102.84261		7.61000	102.82150			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84000		106.02009		8.84000	105.99504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	11.06911	103.02764		11.06911	102.07890			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.05587	101.17618		11.05587	100.96167			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.09456	101.09872		11.09456	100.91845			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.63488			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.13234	100.95271		11.13234	100.85026			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84288	100.56327		11.84288	100.52430			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64968			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64968			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64974			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31911	100.20421		11.31911	100.37522			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.25326	101.98608		11.25326	100.90282			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05587	101.17618		11.05587	100.96167			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.16728	101.26412		11.16728	101.05369			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.33447	95.97646		10.33447	100.67058			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61718			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60577			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60577			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.57385			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	10.84076	99.88802		10.84076	100.14445			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.61500	99.48849		11.61500	99.39472			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58837			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54000	69.58429		11.54000	97.16635			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.56111			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.67832		9.28000	100.57502			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.62447			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.38000		68.35447		11.38000	97.01959			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60627			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62144			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62144			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	100.59898			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.60508			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64997			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	100.60508			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60019			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58474			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.60517			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.43974			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06911		103.14987		14.06911	102.23682			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27148		101.10858		15.27148	101.08776			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.14359		101.06825		14.14359	100.95962			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81748			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.81748			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.81748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84742			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71221			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.41437		100.00000	18.37944			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.76227		100.00000	19.71439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.98588		100.00000	17.94231			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.10240		100.00000	11.07551			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.10240		100.00000	11.07551			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.42333		100.00000	13.39081			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.63108		100.00000	11.60290			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00820			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01716			0.00	800,000,000	400,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26435			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28051			0.00	1,000,000,000	500,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.55987		100.00000	7.54156			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.55987		100.00000	7.54156			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	104.24271		1.96000	177.89769			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13500	94.81920		8.13500	149.77669			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13500	96.11092		8.13500	150.10714			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.52000	98.90608		8.52000	98.88353			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.91910			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.64603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		7.98000	99.56704		7.98000	99.54587			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12631			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01877			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02009			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02140			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02481			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	21.07350		100.00000	21.02245			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58028			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65970			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69373			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70508			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.84119			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.02265			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.49169		100.00000	16.45130			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.49169		100.00000	16.45130			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66685			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71905			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73328			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.39000	104.04525		8.39000	104.02201			639,318,000,000.00	76,200,000	38,100,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77595			0.00	1,000,000,000	500,000,000.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85164			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.41928		100.00000	9.39647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.41928		100.00000	9.39647			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.98000		104.81438		6.98000	104.79440			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.92803			0.00	400,000,000	200,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42774			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.68000		66.36543		8.68000	101.21347			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.77269			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.24627			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.52006			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.08145			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.25854			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.09128			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.14765			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25007			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.67577			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.33482			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		59.47888		100.00000	59.33480			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.54020		100.00000	18.49528			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71175			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.33414			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.43000		104.33369		7.43000	104.31289			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.49000		112.34745		9.49000	112.31915			55,042,000,000.00	5,800,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.79960			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.14000		104.43098		9.14000	104.40562			5,526,044,000,000.00	604,600,000	920,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.29000		104.34367		11.29000	104.31253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.28432			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.54000	105.51462		11.54000	105.48193			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47744			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.38000	101.81396		9.38000	101.78860			133,196,000,000.00	14,200,000	14,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.68909			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.98000	101.13010		11.98000	101.09760			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.52276			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.98269			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.54130			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.26000	94.23463		10.26000	94.20901			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.96500	116.16883		9.96500	116.13797			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.81500	112.50562		9.81500	112.47618			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.14500	117.44630		9.14500	117.41777			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30297			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74000	104.25228		11.74000	104.21997			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.71469			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70462			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.02483			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13841			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.17141			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.53718		0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.56095		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.27888		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.25497		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.38133		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.58774		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69843		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.66332		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.93677		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	100.59136	10.11000	100.56441		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.93677		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30531		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	120.03425	2.76000	120.00739		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	117.07213	3.14000	120.01291		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.23670	8.25000	103.21402		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.93677		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.93677		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	125.29647	3.10000	119.58323		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	124.98651	2.40000	119.28965		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98636		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.31159		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.15660		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.53500	102.20591	8.53500	102.18257		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38935			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38418			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04133			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01944			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.58500	102.31770		8.58500	102.29421			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.58500	102.31770		8.58500	102.29421			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.63500	101.12178		8.63500	101.09843			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71572			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78999			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24701			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.24701			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00763			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38484			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72581			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13884			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.21163			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.83286		9.35000	103.80665			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.83286		9.35000	103.80665			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13878			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14188			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	101.86126			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.82575			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82609			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82609			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82609			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82609			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82609			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89109			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04595			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16574			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16574			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16574			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16574			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04911			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.31000	104.36115	9.31000	104.33536			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.24681			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40194			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81509			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.75885			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10811			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10399			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13008			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.23023			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.37130			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.53847			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04859			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.92533			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75886			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65533			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.91994			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.66138			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87866			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62530			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.32059			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52268			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61829			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38611			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.76496			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52273			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52273			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53931			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	102.20932			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	122.64461		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.62359		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.85000	94.72929	10.85000	94.70209		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.37000	96.31561	11.37000	96.28667		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51490		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.78909		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.58563		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97854		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.81113		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	101.96104	8.80500	101.96244		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69060		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97833		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	100.72318		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73637		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.78734		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.79355		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.91979		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.91979		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.91979		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.80215		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51490		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	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	108.03115				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89021				0.00	180,000,000	90,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91606				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51796				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01959				0.00	0	200,000,000.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.83642				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.63788				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.76274				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89131				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.48944				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50269				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.88526				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54055				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54055				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.13742				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.04070				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	101.65757				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60298				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.84808				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97868				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.62708				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.62179	10.55000	103.49609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.03000	103.79724	10.03000	106.66882				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.57847				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.99397				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.17000	105.30334	12.17000	108.82698				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.07882				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.20000	108.63237	12.20000	108.55803				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.63000	102.33954	10.63000	102.27413				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.07882				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.88666				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.83995				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.77241				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.04823				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69060				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53748				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.56000	104.52564	9.56000	104.46059				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64710				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.76537				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.86101	10.55000	103.52501				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.36469	11.00000	97.84435				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	100.00000	44.83793	100.00000	44.64075			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.80890	7.01000	39.42738				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	159.31487				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	8.52000	98.90608	8.52000	137.31656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		8.13500	34.07807		8.13500	149.77669			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.13500	34.49684		8.13500	150.10714			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.28874			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.21425			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26556			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26556			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72433			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.67595			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68551			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70381			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97854			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63856			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.67296			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66856			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.65757			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.33523			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.16080			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.08500	109.55675		9.08500	107.09155			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.79000	101.83800		8.79000	101.81406			113,391,000,000.00	12,900,000	742,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.17000	113.27975		10.17000	113.24905			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.43500	104.31980		8.43500	104.29625			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.76000	108.46016		9.76000	108.43207			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.81000	103.50910		9.81000	103.48201			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.16000	96.76628	10.16000	96.74008				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86500	98.37757	10.86500	98.34913				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.86500	91.26628	10.86500	91.23991				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.23495				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.13885				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.01517				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.09255				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.08000	100.09357	11.08000	100.16544				0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.39191	100.00000	12.36189				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.82465	100.00000	3.80573				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.73478	100.00000	13.66313				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.96984				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.11500	98.68542	8.11500	98.66410				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95311				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.81920				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.03659				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	76.58152	100.00000	76.42649				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86045				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.33027				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.87755				0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13425				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.15161				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.25767				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.91431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.93169			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56083			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.76000	102.22560		8.76000	102.20166			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.31500	114.91518		7.31500	114.89263			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.42000	108.81347		8.42000	108.78868			322,486,000,000.00	38,300,000	3,720,000,000.00
DV23	On 27/02/2023	Spot Bond	8.91000	110.46734		8.91000	110.44074			48,114,000,000.00	5,400,000	3,870,000,000.00
DV24	On 18/02/2024	Spot Bond	9.01000	108.43639		9.01000	108.40999			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.48500	109.11375		9.48500	109.08583			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74612			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48554			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49945			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39853			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.15979			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61454			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.07000	125.18234		8.07000	125.15499			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96920			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	102.90457		0.10000	134.61686			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95500	123.39550		1.95500	123.37072			32,062,000,000,000.00	16,400,000,000	10,400,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97500	110.63048		1.97500	110.60820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.11000	108.70676		2.11000	108.68439			0.00	0	10,000,000,000.00
EL31	On 02/06/2031	Spot Bond	2.12000	101.60063		2.12000	101.57976			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.66000	103.89152		9.66000	103.86445			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.51000	109.73388		9.51000	109.70618			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91500	102.98818		9.91500	102.96111			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17500	94.18520		10.17500	97.03205			0.00	0	550,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.33500	105.30144		10.33500	104.33700			24,804,000,000,000.00	2,400,000,000	5,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26458			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.08356			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69987			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34571			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14951			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15833			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	84.05365		100.00000	83.86686			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	60.72733		100.00000	60.53773			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.69562		3.00000	130.66566			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.49500	101.99013		11.49500	101.95916			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.72133			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.86173			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67008			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.96000	98.48774		9.96000	98.46159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.38491			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18427			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.45650			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.34318			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33493			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.48261			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46700			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.24724			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.79370			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23800			0.00	0	100,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29088			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22742			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.27149			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89500		103.95352		6.89500	103.93426			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.77000		107.08202		7.77000	107.05972		15,580,986,750,000.00	2,005,275,000	6,509,075,000.00	
ES23	On 25/01/2023	Spot Bond	8.46000		109.15269		8.46000	109.12770		382,410,612,000.00	45,202,200	3,497,235,700.00	
ES26	On 02/04/2026	Spot Bond	8.72500		96.04784		8.72500	96.02543		444,102,500,000.00	50,900,000	4,057,600,000.00	
ES33	On 15/09/2033	Spot Bond	9.33000		86.43970		9.39500	85.91742		595,254,000,000.00	63,800,000	18,963,700,000.00	
ES42	On 25/04/2042	Spot Bond	9.57500		91.65214		9.57500	91.62873		0.00	0	12,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.31684			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.36031			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16532			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53055			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00443			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23614			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.46340			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.50341		100.00000	12.47312			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.16798		100.00000	12.13850			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.68675			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.71468			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.77033			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.82573			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.73500	103.46902		6.73500	103.45012			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.38000	97.60810		9.38000	97.58365			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.74918			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74911			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.93960			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.48420			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.10295			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.12194			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.26000	99.60775		10.26000	100.08250			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.18000	103.82195		11.18000	103.79110			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.29242			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	129.07500		2.15000	129.94091			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000	129.58195		2.09000	275.24287			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25500	104.47522		2.25500	109.93034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.50500	101.90309		2.50500	157.71720			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29500	118.41454		2.29500	212.97945			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.74500	110.94318		7.74500	110.92027			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87600	61.76242		7.87600	61.09728			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47000	39.50081		9.47000	38.59246			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.20331		9.71000	37.29191			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	65.60060		100.00000	65.47614			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	67.86080		100.00000	67.73205			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.79486			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.74544			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.74544			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.35579			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.71608			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81078			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97741			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69848			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76935			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96324			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77856			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74077			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81894			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76537			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.04828		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	100.81541			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01025			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97976			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	14.72462		100.09221	14.68892			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.48508			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.80706			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90543			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60635			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.18851			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.75198			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	100.76064			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.69238			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.72581			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.95797			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.71261			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.32252	13.22500	58.30191			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67032			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.67121			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.97463			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.70292			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50000	94.56978	3.50000	97.84037			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73461			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.73461			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.36949			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51490			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.78213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.28471		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.69060		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.67385		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.97275		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.79348		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.47379		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.95153		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.87832		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91431		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.71878		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91344		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66591		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.16282		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.72581		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.72581		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66690		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40204		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.42476		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.69987		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26798		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.76802		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24951		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68229		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.22942		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23006			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02710			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01696			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02710			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01655			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.68827			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.00499		8.75000	101.85156			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.66945			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.30999		100.00000	9.27010			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.49384		100.00000	8.45745			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.75453			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75024			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.93687			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87567			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		119.18454		3.39000	121.21387			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76406			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77183			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		109.60291		3.37000	121.37456			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.68000		99.72917		1.68000	126.90142			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		106.77944		3.39000	121.21387			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		103.15686		2.66000	126.12003			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		104.02869		2.73000	131.53672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07402			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.60390			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07370			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09257			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66382			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75891			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.82711			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88655			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85381			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74604			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.99819			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74516			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.60425			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.22515			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.04729			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64315			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.83067		100.00000	9.80686			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.79059		100.00000	23.73295			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	56.53085		100.00000	56.35436			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000	148.73227		4.80000	148.69111			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69433			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.67492			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.71588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.10755			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.73245			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.59450			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.64003			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		81.89552		2.17300	97.87200			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46500		99.53479		2.46500	130.88029			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.01746			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.00000		10.38000	100.00000			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	101.41816			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.99198			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60500		97.25685		2.60500	105.60109			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		203.30800		2.60500	203.64214			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57500		106.15872		2.57500	106.17209			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31512			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		202.43482		2.63500	202.76537			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.17888			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35500		108.81051		2.35500	108.89981			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66500		104.30090		2.66500	104.47012			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44371			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.60000		124.67657		2.60000	264.82343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.10000		129.48357		2.10000	275.03390			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		122.62950		2.82000	260.47528			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.88091		2.52000	128.43613			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.88371			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		132.54286		2.05000	126.80094			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02023			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31280			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.62501			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44500		105.53775		2.44500	105.51505			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.79051		104.97509	18.74297			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.87849		101.07593	22.82254			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.31784		100.44759	15.28058			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.29864		100.76967	21.24669			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	2.12500		115.06860		2.12500	115.04494			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		97.94794		2.21500	110.34560			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.49945			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		97.67134		2.24500	110.03399			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.26593			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		127.53456		2.30000	343.22275			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.61236			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.52150			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.44867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.16731			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.05645			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27417			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.73000		103.59945		5.73000	103.58330			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.70500		104.36829		6.70500	104.34959			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.61500		103.55998		7.61500	103.53895			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87000		104.71197		7.87000	104.69000			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.09000		110.46578		8.09000	110.44185			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.60000		103.34284		8.60000	103.31920			120,400,000,000.00	14,000,000	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.77000		102.58528		8.77000	102.56123			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.34000		93.77545		9.34000	93.77545			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43500		109.82667		9.43500	109.79901			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.74500		100.21505		9.74500	101.15405			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.02500		99.77079		10.02500	99.74385			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.21000		81.53081		10.21000	81.50862			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	100.56857			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.59027			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.59894			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.62055			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.65517			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.68112			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.79341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.06457			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.12124			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.17263			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.18467			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.21894			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.27039			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.31325			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.50172			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.46639			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76877			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19000		103.33872		9.19000	103.31335			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	101.29322			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91854			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	100.00000		99.09584		100.00000	100.00000			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	99.96202			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.96121			0.00	400,000,000	200,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.95962			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.95765			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.95491			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	100.86784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.21701			0.00	0	600,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13928			0.00	0	20,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.98456			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.32177			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.82017			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.30921			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.55361			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	101.02093			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47927			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60908			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93029			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49120			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.77923			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.61007			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.80919			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.46179			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.24619			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01905			0.00	0	60,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	8.11273		100.53973		8.11273	100.08688			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02001			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46542		100.54079		8.46542	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02124			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91564		100.54447		8.91564	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02275			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	100.02467			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15720			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16270			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.59868			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22000		105.75079		9.22000	105.72446			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.16000		107.23691		8.16000	107.21322			164,832,000,000.00	20,200,000	2,140,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000		131.66881		1.88000	279.67553			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.90000		134.44110		1.90000	285.56411			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.35500		98.85797		9.35500	98.83300			512,654,000,000.00	54,800,000	3,118,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.38500		98.57117		9.38500	98.54620			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		54.66520		100.00000	54.53277			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.19180		100.00000	14.15742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF03U	On 09/10/2014	Spot Bond	100.00000		83.99724	100.00000	83.80805				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		38.06748	100.00000	37.97526				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.43144	100.00000	19.38438				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.67565	100.00000	15.63767				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		58.01280	100.00000	57.87226				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.63000		116.62328	1.60500	116.87784			106,928,000,000,000.00	65,600,000,000	92,866,664,000.00	
I2038	On 31/01/2038	Spot Bond	1.85500		121.05292	1.84500	121.25239			115,288,250,000,000.00	62,150,000,000	20,852,648,600.00	
I2046	On 31/03/2046	Spot Bond	1.91500		121.71156	1.91500	121.68722			68,940,000,000,000.00	36,000,000,000	75,049,966,500.00	
I2050	On 31/12/2050	Spot Bond	1.98500		127.71255	1.98500	127.68681			248,125,000,000.00	125,000,000	24,605,103,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	94.55000			0.00	5,200,000	2,600,000.00	
IBL11	On 12/03/2015	Spot Bond	7.63500		105.38257	7.63500	105.36112			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.38700			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.49461			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.13500		105.41969	8.13500	105.39685			0.00	0	200,000,000.00	
IBL22	On 15/03/2018	Spot Bond	8.09000		109.40683	8.09000	109.38326			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.21236			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.65000		119.42103	4.65000	119.38822			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.95500		104.12200	7.95500	104.09956			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.45480			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.54001			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.50000		102.41090	1.50000	128.12720			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.12000		104.29867	2.12000	130.20605			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.73429			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61125			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.21000	104.39934		8.21000	104.37640			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14760			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27698			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.60281			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.81000	97.77777		8.81000	97.75474			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.26000	91.66764		9.26000	91.64510			60,190,000,000.00	6,500,000	6,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95748			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.29000	99.24066		8.29000	99.21863			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31000	98.82485		9.31000	103.31491			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.84288			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.83806			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.89500	98.65894		7.89500	98.63784			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.59000	98.22091		8.59000	98.19810			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.81975			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29092			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.86000	105.26018		7.86000	105.23776			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.55000	106.41115		8.55000	106.38655			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.66000	108.06685		9.66000	108.03868			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.41881			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.96555			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00468		100.00000	0.00467			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03		On 22/10/2020	Spot Bond	8.91000	99.38688	8.91000	99.36321			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	99.89092	5.00000	99.87729			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.41985	4.00000	101.40893			0.00	0	0.00
IDW001		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18784			0.00	0	0.00
IDW002		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.13771			0.00	0	0.00
IDW003		On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.58195			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	35.61069	100.00000	100.00000			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	35.40979	100.00000	100.00000			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	35.40979	100.00000	100.00000			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	108.91462	9.20000	108.88785			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48475			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.48475			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45655			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.01676	100.00000	7.99734			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.98304			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.43382			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.30798			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.88500	103.13314	8.88500	103.10878			0.00	0	14,900,000,000.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.05101			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.05643			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	56.53085		100.00000	56.35436			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	81.19501		100.00000	81.19500			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	99.85234		100.00000	99.58392			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	98.00323		100.00000	97.74464			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	96.22727		100.00000	95.97798			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	94.50893		100.00000	94.26845			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	97.56097		100.00000	96.77420			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	93.92538		100.00000	93.22963			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	89.26241		100.00000	88.63380			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	92.16518		100.00000	91.60320			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	85.77992		100.00000	85.18007			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000	97.13453		5.90000	99.91924			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000	99.79030		5.90000	99.69382			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	5.90000	99.67775		5.90000	99.58148			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000	99.44420		6.00000	99.34676			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.00000	99.21714		6.00000	99.12014			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000	98.74579		6.10000	98.64812			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000	98.63185		6.10000	98.53440			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54633			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06911	102.26825		11.06911	101.61793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond		11.06911	100.58333		11.06911	100.59870			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66644			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.18145			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65350			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.95889		6.50000	101.94107			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75659			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.42485			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	89.67719			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69292			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16535			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66138			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.09378			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55811			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55369			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.36419			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.24466			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.11635			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.10327			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94594			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.07781			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15397			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.01260			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.49610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13628			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60019			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94005			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46795			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.15022			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43982			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.16217			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16432			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64500	102.77454		8.64500	102.75078			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41658			0.00	0	70,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.42683			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.43368			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.13376			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.46000	101.15991		9.46000	101.13451			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75231			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.69000	106.05978		8.69000	106.03526			0.00	0	1,250,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.30132			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.24766			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.58977			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.41281			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.81500	102.36720		8.81500	102.34308			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.07611			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		96.88723		3.21000	120.95364			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.68500		138.09488		3.68500	138.09488			1,105,500,000,000.00	300,000,000	150,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.45572			0.00	0	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.25010			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.12829			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.90832			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.56664			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60500		96.05226		3.60500	96.89099			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60500		95.97219		3.60500	102.61926			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.98117			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.65755			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.72861			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.43000		113.18474		10.43000	113.15348			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.96027			0.00	0	1,340,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.78500		136.56751		3.78500	136.56751			30,280,000,000,000.00	8,000,000,000	15,000,000,000.00
IV430U	On 24/07/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		97.48742		100.00000	97.23155			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		95.72998		100.00000	95.48325			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		92.54412		100.00000	91.86861			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		92.30769		100.00000	91.60305			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		87.34259		100.00000	86.83771			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		83.92695		100.00000	83.46069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.00817				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00956				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.13217				0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	5.90000	99.98384	5.90000	99.88698				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	5.90000	99.75812	5.90000	99.66170				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.00000	99.29811	6.00000	99.20096				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.00000	99.18478	6.00000	99.08785				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000	98.71321	6.10000	98.61560				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000	98.59935	6.10000	98.50196				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.52080				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.56463				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.32131				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.34370				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28613				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.16758				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.30484				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.99480				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16226				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.16334				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16550				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.15578				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01891				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.86700				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.66774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.32719			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04091			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03006			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.39515			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.23213			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96364			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88214			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61861			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44851			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.46038			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46037			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.15000	105.47883		9.15000	100.69864			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.54708		100.00000	15.48863			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.37211		100.00000	9.33089			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.09285			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	64.51430		100.00000	64.35801			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.60082			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	81.44326		100.00000	81.26620			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62577			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	24.43387		100.00000	24.37467			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.15004			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	94.35897		100.00000	94.11765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		92.49917		100.00000	92.27077			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.27355		100.00000	65.11369			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.57651		100.00000	74.43502			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		66.11903		100.00000	65.95886			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.52133		100.00000	59.37714			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80569			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.83632			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59283			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		97.18310		100.00000	96.84211			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.29854			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.01898			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.51500		142.23286		8.51500	142.20063			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.90711			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64938			0.00	400,000,000	200,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.10598			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07148			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.82757			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.79000		100.43433		8.79000	100.41047			338,415,000,000.00	38,500,000	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.94000		72.37469		8.94000	98.25651			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.41000		102.90180		9.41000	102.87567			45,168,000,000.00	4,800,000	4,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14807			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.63500		101.22786		10.63500	101.19921			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25309			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.38294			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.48683			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23461			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.64562			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.96780			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.51394			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.23649			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	72.13439		100.00000	71.99211			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	94.35897		100.00000	94.11765			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.53651			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.51774			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	87.82816		100.00000	87.61905			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15362			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35743			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32658			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.93582			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39827			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69612			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71954			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.39063			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12139			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.11697			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		64.86584		100.00000	64.70869			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.60916		100.00000	22.55439			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		55.19814		100.00000	55.06442			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.73000		103.55719		8.73000	103.53301			29,682,000,000.00	3,400,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.62000		103.47350		8.62000	103.44964			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.83726			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.77919			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.15138			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.99755			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.01179			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.08296			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.31527			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.32960			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.02500		103.65793		8.02500	103.63565			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.80000		102.40189		8.80000	102.37792			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.58500		102.70620		9.58500	102.68008			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.39500		102.03287		6.39500	102.01544			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.59458			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.61624			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.61000		103.49215		9.61000	103.49215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.63500	103.91899		7.63500	103.89783			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08344			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.95000	100.84465		8.95000	100.82052			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.69541			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.46000	107.69321		9.46000	106.38675			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49193			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.65000	100.80060		8.65000	100.77727			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.73500	101.74498		7.73500	101.72399			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.59000	104.23592		8.59000	104.21211			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.98520		100.89771	6.96814			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.07656		100.61875	7.05933			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	101.31917			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.33795			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.34719			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.46027			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.59192			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44770		100.00000	0.44661			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44770		100.00000	0.44661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	9.02500	97.02735	9.02500	97.00407					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.58500	98.72828	7.58500	98.70798					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.13000	100.34132	9.13000	100.31698					0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.07003					0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.91000	105.51210	8.91000	105.48710					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.23290					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.36000	105.62637	9.36000	105.60011					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.49489					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.11000	101.58585	9.11000	101.53613					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.30804					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.54949					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22835					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.15068					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58908					0.00	0	2,000,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47720					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.51910					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.33500	107.18240	7.33500	107.16143					0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.24714					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.63000	115.43538	8.63000	115.40888					0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.69000	35.25284	10.69000	35.25284					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.53500	104.00735	7.53500	103.98633					0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.37882					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.02021					0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.83500	105.42537	7.83500	105.40335				57,056,037,000,000.00	7,282,200,000	2,042,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56049			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.91677			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46734			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32223			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15024			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04915			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.83447			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99451			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	99.94254			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93724			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.86413			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17834			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.10213			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.66463			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43473			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.64435			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60973			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58849			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59616			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59571			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.83776			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.69060			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.86000	105.54761		9.86000	108.44778			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.68618			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.89500	104.27188		9.89500	107.23845			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.69060			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61825			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59961			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.40475			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.58500	105.74464		8.58500	105.72048			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	99.92950			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.26733			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.01000	103.21218		10.01000	105.88816			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.33647			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25954			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.04000	112.49185		12.04000	112.45612			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.71481			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.22146			0.00	0	200,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000	166.80188		2.11000	166.76766			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.66000	103.15256		8.66000	103.12842			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.73150			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.29000		106.69458		9.29000	106.86213			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.18035			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33301			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.11392			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.15549			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.13057			0.00	0	100,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.49000		106.70221		9.49000	108.06214			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15554			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.18040			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.16379			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.69000		106.71005		9.69000	106.87383			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21370			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.19701			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.20532			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.51211			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.41101			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.23022			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.49000		115.20245		8.49000	115.17628			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.86000		122.34713		8.86000	122.31832			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		172.80883		2.00500	172.77385			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.23500		125.45999		9.23500	125.42905			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.74930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.83326			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53903			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.58918			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08350			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.12155			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.28086			0.00	30,600,000	15,300,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.63622			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.89934		100.00000	17.85597			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	37.23734		100.00000	37.14712			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.86500	104.54642		6.86500	104.52714			27,460,000,000.00	4,000,000	4,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.45481		100.00000	16.41495			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	57.71856		100.00000	57.57873			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.37859			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93667			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84551			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91714			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81111			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.83996			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.56000	101.86063		9.56000	101.80597			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.89419			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.89093			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.88946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.88620			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.87219			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	99.86894			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.81523			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.63500	105.71231	6.63500	105.69328			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.25000	99.08381	6.25000	99.06701			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.93500	41.14433	7.93500	41.13558			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.58500	112.26548	6.63500	112.18808		1,769,327,485,104,000.00	68,690,582,400	92,128,189,100.00	
R158		On 15/09/2015	Spot Bond	6.63500	112.20798	6.63500	112.18808			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.53500	92.89121	6.53500	92.87498			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.63500	118.27437	6.63500	118.25339			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.46500	87.23272	6.46500	87.21763			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.05500	119.86738	8.11500	119.31783		8,124,227,489,250,000.00	08,594,350,000	11,267,220,000.00	
R187P		On 21/12/2026	Spot Bond	7.85500	38.42939	7.85500	38.42131			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.77500	35.94904	7.77500	35.94155			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64000	284.84629	1.60000	285.66444		14,432,000,000,000.00	8,800,000,000	27,884,484,900.00	
R201		On 21/12/2014	Spot Bond	5.83000	101.91690	5.88000	101.88030			0.00	0	63,367,500,000.00
R202		On 07/12/2033	Spot Bond	1.80500	228.82751	1.80500	228.78242		18,586,544,914,000.00	10,297,254,800	42,872,064,100.00	
R2023		On 28/02/2023	Spot Bond	7.88500	102.20901	7.96000	101.72883		3,209,506,457,500,000.00	07,039,500,000	77,083,154,200.00	
R203		On 15/09/2017	Spot Bond	7.03500	106.27650	7.09000	106.10040		1,050,658,959,000,000.00	49,347,400,000	64,744,229,200.00	
R2030		On 31/01/2030	Spot Bond	8.52500	95.35403	8.52500	95.33204		383,544,012,500,000.00	44,990,500,000	54,123,100,000.00	
R2032		On 31/03/2032	Spot Bond	8.68000	97.62969	8.68000	98.67431		500,888,080,000,000.00	57,706,000,000	31,900,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.78500	97.04008	8.78500	97.01703		947,023,000,000,000.00	07,800,000,000	02,507,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.32500	103.19552	7.38000	102.96797	660,810,286,530,000.00	90,213,008,400	81,402,900,000.00				
R2044	On 31/01/2044	Spot Bond	8.75000	97.39934	8.75000	97.07905	257,250,000,000,000.00	29,400,000,000	52,500,000,000.00				
R2048	On 28/02/2048	Spot Bond	8.84500	102.41635	8.84500	102.39226	1,230,792,806,250,000.00	39,151,250,000	62,971,780,000.00				
R207	On 15/01/2020	Spot Bond	7.55000	98.82893	7.61000	98.54630	2,695,115,950,000,000.00	56,969,000,000	29,802,939,000.00				
R208	On 31/03/2021	Spot Bond	7.69500	97.21804	7.76000	96.87361	3,248,925,311,389,500.00	22,212,516,100	48,760,518,400.00				
R209	On 31/03/2036	Spot Bond	8.64000	78.68639	8.70500	78.15375	2,426,389,344,000,000.00	80,832,100,000	36,057,247,100.00				
R210	On 31/03/2028	Spot Bond	1.78500	171.28193	1.78500	171.24829	5,801,250,000,000.00	3,250,000,000	27,039,264,200.00				
R211	On 31/01/2017	Spot Bond	0.80000	130.34190	0.80000	130.31975	10,244,000,000,000.00	12,805,000,000	95,612,587,800.00				
R212	On 31/01/2022	Spot Bond	1.55000	135.36193	1.55000	135.33613	14,105,000,000,000.00	9,100,000,000	03,279,556,900.00				
R213	On 28/02/2031	Spot Bond	8.46000	89.84753	8.53500	89.22977	1,168,488,425,232,000.00	38,119,199,200	78,678,326,300.00				
R214	On 28/02/2041	Spot Bond	8.78500	79.17985	8.78500	79.16135	1,341,056,605,000,000.00	52,653,000,000	25,959,667,300.00				
R226C	On 15/09/2014	Spot Bond	5.85000	99.14195	5.85000	99.12620	0.00	0	0.00				
R227C	On 15/03/2015	Spot Bond	6.69500	95.83040	6.69500	95.81325	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.53500	92.89121	6.53500	92.87498	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.45500	90.06688	6.45500	90.05133	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.46500	87.23272	6.46500	87.21763	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.88500	97.62325	5.88500	97.60788	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.60500	94.24228	6.60500	94.22555	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.47500	91.39180	6.47500	91.37589	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.45500	88.55859	6.45500	88.54322	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.51500	85.66952	6.51500	85.65452	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.06500	81.69137	7.06500	81.67587	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.11500	78.77416	7.11500	78.75912	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.38500	75.29651	7.38500	75.28160	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.36500	72.67703	7.36500	72.66267			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.34500	70.16221	7.34500	70.14839			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.33500	67.71212	7.33500	67.69880			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.57000	64.44753	7.57000	64.43445			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.55000	62.17394	7.55000	62.16135			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.68000	59.39585	7.68000	59.38362			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.65000	57.32202	7.65000	57.31027			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.62000	55.33661	7.62000	55.32531			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.59000	53.43543	7.59000	53.42455			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.55000	51.65884	7.55000	51.64838			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.51000	49.96061	7.51000	49.95055			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.05500	45.71254	8.05500	45.70268			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.01500	44.11905	8.01500	44.10958			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.97500	42.59752	7.97500	42.58842			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.93500	41.14433	7.93500	41.13558			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.89500	39.75603	7.89500	39.74762			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.85500	38.42939	7.85500	38.42131			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.81500	37.16136	7.81500	37.15358			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.77500	35.94904	7.77500	35.94155			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18146			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.32811			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.20641			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.04189			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.48782	100.00000	18.44304				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.85512	100.00000	6.83833				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.57569	100.00000	18.53069				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90375				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.83130				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.34865				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	102.83456				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49511				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.15126				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.07419				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.71718				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.98021				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.60373				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.86043				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.35083				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.01845				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.09406				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.88996				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	101.97420				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69712				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.73586				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.76312				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.76312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73797			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.82171			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18145			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.10193		12.35000	108.06615			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.01240			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.95802		100.00000	14.92179			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.49968			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.19576			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.02043			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.88473			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.71233			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60805			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.56330		100.00000	2.55716			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	13.95288		100.00000	13.91908			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.41865		100.00000	11.33403			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	25.66638		100.00000	25.60420			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.91115			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.66646			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.06000	107.02509		9.06000	106.99919			41,676,000,000.00	4,600,000	760,000,000.00
RW23		On 10/12/2023	Spot Bond	9.21000	93.43036		9.21000	102.93068			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.68500	87.98911		9.68500	105.45321			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.28230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.83500	108.00469		7.83500	107.98214			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.25044			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.14000	102.82559		9.14000	102.80048			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	99.97977			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.75698			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.83370			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.95761			0.00	43,000,000	21,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.95868			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28500	103.42239		7.28500	103.40229			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.88000	100.87302		8.88000	100.84908			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.09500	110.54890		8.09500	110.52506			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95500	110.70636		7.95500	110.68289			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88500	110.78521		7.88500	110.76193			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49000	102.24579		8.49000	102.22269			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.03000	110.62196		8.03000	110.59829			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99500	110.66133		7.99500	110.63776			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68574			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.71322			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39716			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14000	105.03905		8.14000	105.01627			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63078			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58025			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.63380			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.91000	107.27428		8.91000	107.24874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.76500	103.82857		9.76500	103.80168			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.49385			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.55974			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37874			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	104.15541			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.47000	102.98692		8.47000	102.96371			263,417,000,000.00	31,100,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.14843		100.00000	12.12124			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.50000	108.17130		9.50000	108.14357			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.16855			0.00	480,000,000	240,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.01000	99.71385		9.01000	99.68984			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.81500	96.83118		8.81500	96.80848			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.75125			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.76500	101.22083		9.76500	101.19446			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.46000	97.09848		9.46000	97.07410			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.68500	107.15482		7.68500	107.13287			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.13000	129.18896		2.13000	274.40812			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.44500	102.54865		1.44500	128.29954			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.29000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24122			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.71763		100.00000	14.68198			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.17504		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		112.64231		2.07000	126.35756			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.95889		6.50000	101.94107			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75437			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.45508			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.56377			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.12000		99.62856		9.12000	99.60429			9,120,000,000.00	1,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.75062			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56279			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.59730			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.52948			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91127			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81086			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		62.45850		100.00000	62.26350			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70855			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		86.28842		100.00000	86.08491			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.22853		100.00000	22.17468			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		24.19050		100.00000	24.11498			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.82140		100.00000	22.71402			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93500		107.38462		7.93500	107.36154			274,551,000,000.00	34,600,000	1,757,300,000.00
SLI3	On 15/08/2023	Spot Bond	8.98000		102.07496		8.98000	102.82561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.44000	102.38104		8.44000	102.35804			438,880,000,000.00	52,000,000	1,946,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20359			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.22495			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50979			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23345			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.82226			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.19000	103.17180		8.19000	103.14918			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19107			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48838			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.11984			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.31000	96.67824		9.31000	96.65421			183,407,000,000.00	19,700,000	1,320,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06950			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56920			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94053			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.36800	89.28705		9.36800	89.26472			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.43000	89.00909		9.43000	88.98669			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.12500	101.38652		7.12500	101.36731			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.87000	93.24337		8.87000	93.22139			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71577			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.27000	102.84260		8.27000	102.81995			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35500	108.48608		2.35500	108.89981			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.33000	99.48972		8.33000	99.48972			0.00	0	0.00
SSN013	On 19/07/2014	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
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.52850			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.53500	107.83632		9.53500	107.83632			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.94825			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60724			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67908			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.76500	80.24220		9.76500	80.24220			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.01900			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.10582			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.13549			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68835			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.57414			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.55768			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.50861			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.44188			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.39257			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.21187			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.19674			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	99.09737			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1115	On 21/07/2014	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
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.01634			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96718			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90143			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90143			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78647			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68807			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68874			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.64317			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			2,641,600,000,000,000.00	26,416,000,000	26,416,000,000.00	
SY1126	On 18/08/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			280,000,000,000,000.00	2,800,000,000	2,800,000,000.00	
SY1127	On 21/10/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00	
SY1128	On 18/08/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00	
SY1129	On 21/08/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00	
SY1130	On 22/08/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00	
SY1131	On 20/08/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000			0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	7.09500	109.92600	7.09500	109.90506			0.00	0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.72500	104.72027	8.72500	104.69584			0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	99.45356	100.00000	99.18256			0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	29.82431	100.00000	29.75205			0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.06679			0.00	0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.47717			0.00	0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.10569			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.95362				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.07940				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.57296				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.60330				0.00	893,000,000	446,500,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.38680				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.87944				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.70933				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.89758				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88500	101.37285	7.88500	101.35120				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.09671				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.09935				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.10441	7.83000	100.08352				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09525				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09856				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10357				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.09525				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.09856				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.05124	7.16000	100.07650				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.10503				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.10450				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.11714				0.00	0	200,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11543				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.16660				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16079				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09512			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09935			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.11617		8.73000	100.06968			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09473			0.00	1,098,000,000	549,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09856			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.85000	93.47286		8.85000	97.91886			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09393			0.00	0	410,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.09856			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.10530			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.10384			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.10331			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11688			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11635			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.11175			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15755			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15807			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.15548			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07379			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84083		101.06155	5.82654			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.09473			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.27886			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.10662			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.11189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.16712			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45620			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.07217			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07325			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.07217			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.07325			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.07379			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07153			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07325			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07915			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.07915			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.07915			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08771			0.00	0	256,500,000.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.08985			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08718			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12966			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.13230			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13124			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.13500	105.48256		8.13500	105.45958			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.66000	87.16218		9.66000	87.10999			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.93000	105.51588		7.93000	105.49358		229,031,088,000,000.00	28,881,600,000	21,470,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.11000	110.06525		9.11000	110.03861		85,634,000,000.00	9,400,000	8,000,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.66957		100.00000	0.66748			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.28000	111.58533		9.28000	111.55783		1,856,000,000,000.00	200,000,000	5,380,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.45500	104.33229		9.45500	104.30566			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41500	97.80649		9.41500	97.78205			273,976,500,000.00	29,100,000	2,251,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.32009			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.22889			0.00	0	2,200,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33441			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.34571			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38099			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38462			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.55872			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.91974			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51978			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28916			0.00	740,000,000	370,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.29524			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23067			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.24641			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.91263			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.97055			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00270			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00912			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.18869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.58370			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.87594			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.19232			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.99307			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.98449			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.97710			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.74288			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.22418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.79467		0.00000	99.50910			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.56456			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.80537			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.02530			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.62013			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.38894			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.55393			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.16057			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.46067			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.18110			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.08142			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.46474			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.73923		100.00000	13.70594			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17476			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.64932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC049	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.64991			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.62668			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.50711			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14748			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96455			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.68949			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31233			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		100.00000	84.19824		100.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.85605			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.08532			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.66618			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96932			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.16000	111.64978		9.16000	111.62261			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02067			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36185			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.43000	105.64546		9.43000	105.61901			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45102			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.39265			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.46021			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.50921			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.51132			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44323			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02500	111.17274		7.02500	111.15188			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.29000	238.61725		1.29000	238.57349			0.00	0	12,618,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.95500	103.00920		6.95500	102.99006			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59000	104.90299		7.59000	104.88175			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.93500	105.56878		7.93500	105.54646			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.23500	104.84510		8.23500	104.82211			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.30000	104.95156		8.30000	104.92837			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58500	94.10680		6.58500	94.09024			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51500	92.35539		6.51500	92.33921			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.89500	97.94359		5.89500	97.92810			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58500	94.09024		6.58500	94.07367			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.32500	68.85335		7.32500	68.83989			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.22486		100.00000	42.14474			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.35015		100.00000	22.30774			0.00	0	0.00
Total for j-Bonds :										34,175,583,654,031,500.00	0,791,938,100	'82 096 487 500.00
Grand Total:										34,175,583,891,465,800.00	0,791,952,097	'82 100 114 735.00