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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2014

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 14/07/2014	Any day expiry		10.72490	10.72490	10.71770	10.71770		8.89	0.00	0	0.00
\$ / R	10.50	Call	Any day expiry	226.18420	0.22618		219.89690	0.21990	226.184	12.26	0.00	0	1,500.00
\$ / R	10.90	Call	Any day expiry	3.71730	0.00372		6.22190	0.00622	3.717	12.14	0.00	0	1,000.00
\$ / R		On 15/07/2014	Any day expiry		10.72490	10.72490	10.71430	10.71430		9.16	0.00	0	0.00
\$ / R	10.59	Call	Any day expiry	142.29600	0.14230		135.33470	0.13533	142.296	10.56	0.00	0	7,000.00
\$ / R		On 16/07/2014	Any day expiry		10.72490	10.72490	10.71600	10.71600		9.32	0.00	0	0.00
\$ / R	10.70	Call	Any day expiry	60.11710	0.06012		58.79940	0.05880	60.117	9.32	0.00	0	5,000.00
\$ / R	10.73	Put	Any day expiry	51.42830	0.05143		59.97020	0.05997	51.428	9.75	0.00	0	5,000.00
\$ / R		On 28/07/2014	Any day expiry		10.74580	10.74580	10.73680	10.73680		9.59	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000		0.00000	0.00000	0.000	13.59	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	60.75760	0.06076		60.97930	0.06098	60.758	10.04	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.74760	10.74760	10.73860	10.73860		9.65	0.00	0	7,308.00
\$ / R	10.80	Put	Any day expiry	123.54150	0.12354		132.09400	0.13209	123.541	9.96	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	0.04170	0.00004		0.05670	0.00006	0.042	21.08	0.00	0	500.00
\$ / R		On 07/08/2014	Any day expiry		10.76330	10.76330	10.75430	10.75430		9.74	0.00	0	0.00
\$ / R	10.81	Put	Any day expiry	142.05230	0.14205		149.51190	0.14951	142.052	10.02	0.00	0	2,000.00
\$ / R	10.90	Call	Any day expiry	66.12620	0.06613		65.36610	0.06537	66.126	10.43	0.00	0	2,000.00
\$ / R	10.90	Put	Any day expiry	202.82620	0.20283		211.06610	0.21107	202.826	10.43	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 08/08/2014	Any day expiry		10.76500	10.76500	10.75600	10.75600		9.77	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	129.29160	0.12929	126.79660	0.12680	129.292	9.79	0.00	0	250.00	
\$ / R		On 22/08/2014	Any day expiry	10.78970	10.78970	10.78080	10.78080		10.03	0.00	0	0.00	
\$ / R	10.33	Put	Any day expiry	13.17080	0.01317	15.56220	0.01556	13.171	9.37	0.00	0	19,547.00	
\$ / R	12.07	Call	Any day expiry	3.13130	0.00313	3.08010	0.00308	3.131	15.23	0.00	0	19,547.00	
\$ / R		On 27/08/2014	Any day expiry	10.79850	10.79850	10.78970	10.78970		9.99	0.00	0	1,959.00	
\$ / R	10.80	Put	Any day expiry	155.24050	0.15524	161.90260	0.16190	155.240	9.99	0.00	0	500.00	
\$ / R	12.83	Call	Any day expiry	0.54710	0.00055	0.56350	0.00056	0.547	17.14	0.00	0	500.00	
\$ / R		On 28/08/2014	Any day expiry	10.80030	10.80030	10.79150	10.79150		10.00	0.00	0	0.00	
\$ / R	8.30	Put	Any day expiry	0.01130	0.00001	0.01450	0.00001	0.011	19.13	0.00	0	5,000.00	
\$ / R	10.96	Call	Any day expiry	100.65580	0.10066	99.41560	0.09942	100.656	10.71	0.00	0	5,000.00	
\$ / R		On 08/09/2014	Any day expiry	10.81990	10.81990	10.81110	10.81110		9.98	0.00	0	0.00	
\$ / R	10.74	Call	Any day expiry	214.41070	0.21441	211.65980	0.21166	214.411	9.92	0.00	0	250.00	
\$ / R		On 15/09/2014	Foreign Exchange Future	10.83240	10.83240	10.82360	10.82360		10.05	37,501,768.80	3,462	693,103.00	
\$ / R	8.80	Put	Foreign Exchange Future	0.30170	0.00030	0.34780	0.00035	0.302	16.51	0.00	0	920.00	
\$ / R	8.88	Put	Foreign Exchange Future	0.37290	0.00037	0.42670	0.00043	0.373	16.15	0.00	0	26,804.00	
\$ / R	8.90	Put	Foreign Exchange Future	0.39330	0.00039	0.44920	0.00045	0.393	16.06	0.00	0	15,296.00	
\$ / R	9.00	Put	Foreign Exchange Future	0.51400	0.00051	0.58170	0.00058	0.514	15.62	0.00	0	35,000.00	
\$ / R	9.78	Put	Foreign Exchange Future	4.56440	0.00456	4.90410	0.00490	4.564	12.06	0.00	0	920.00	
\$ / R	10.00	Put	Foreign Exchange Future	8.32920	0.00833	9.07540	0.00908	8.329	10.91	0.00	0	72,800.00	
\$ / R	10.10	Put	Foreign Exchange Future	11.11310	0.01111	12.16500	0.01216	11.113	10.39	0.00	0	600.00	
\$ / R	10.19	Put	Foreign Exchange Future	14.52880	0.01453	15.95230	0.01595	14.529	9.91	0.00	0	6,220.00	
\$ / R	10.20	Put	Foreign Exchange Future	14.97560	0.01498	16.44750	0.01645	14.976	9.86	0.00	0	48,650.00	
\$ / R	10.21	Put	Foreign Exchange Future	15.43770	0.01544	16.95880	0.01696	15.438	9.81	0.00	0	15,296.00	
\$ / R	10.23	Put	Foreign Exchange Future	16.41010	0.01641	18.03430	0.01803	16.410	9.71	0.00	0	27,284.00	
\$ / R	10.25	Put	Foreign Exchange Future	17.45080	0.01745	19.18530	0.01919	17.451	9.60	0.00	0	10,900.00	
\$ / R	10.30	Put	Foreign Exchange Future	22.85780	0.02286	24.94170	0.02494	22.858	9.64	0.00	0	7,700.00	
\$ / R	10.38	Put	Foreign Exchange Future	34.17950	0.03418	36.89010	0.03689	34.179	9.71	0.00	0	250.00	
\$ / R	10.40	Call	Foreign Exchange Future	469.98470	0.46998	464.06330	0.46406	469.985	9.72	0.00	0	2,000.00	
\$ / R	10.40	Put	Foreign Exchange Future	37.58470	0.03758	40.46330	0.04046	37.585	9.72	0.00	0	900.00	
\$ / R	10.48	Put	Foreign Exchange Future	53.80820	0.05381	57.38900	0.05739	53.808	9.79	0.00	0	4,000.00	
\$ / R	10.50	Call	Foreign Exchange Future	390.96000	0.39096	385.92300	0.38592	390.960	9.80	0.00	0	5,000.00	
\$ / R	10.50	Put	Foreign Exchange Future	58.56000	0.05856	62.32300	0.06232	58.560	9.80	0.00	0	13,300.00	
\$ / R	10.51	Call	Foreign Exchange Future	383.44640	0.38345	378.50030	0.37850	383.446	9.81	0.00	0	5,000.00	
\$ / R	10.52	Put	Foreign Exchange Future	63.60770	0.06361	67.55440	0.06755	63.608	9.82	0.00	0	4,700.00	
\$ / R	10.55	Put	Foreign Exchange Future	71.75250	0.07175	75.97430	0.07597	71.753	9.85	0.00	0	10,000.00	
\$ / R	10.57	Call	Foreign Exchange Future	339.97300	0.33997	335.58010	0.33558	339.973	9.86	0.00	0	5,000.00	
\$ / R	10.57	Put	Foreign Exchange Future	77.57300	0.07757	81.98010	0.08198	77.573	9.86	0.00	0	4,000.00	
\$ / R	10.59	Put	Foreign Exchange Future	83.71440	0.08371	88.30680	0.08831	83.714	9.88	0.00	0	20,000.00	
\$ / R	10.60	Call	Foreign Exchange Future	319.30880	0.31931	315.19120	0.31519	319.309	9.89	0.00	0	600.00	
\$ / R	10.60	Put	Foreign Exchange Future	86.90880	0.08691	91.59120	0.09159	86.909	9.89	0.00	0	9,000.00	
\$ / R	10.65	Put	Foreign Exchange Future	104.12090	0.10412	109.26180	0.10926	104.121	9.93	0.00	0	9,000.00	
\$ / R	10.67	Call	Foreign Exchange Future	273.99980	0.27400	270.51890	0.27052	274.000	9.94	0.00	0	5,000.00	
\$ / R	10.71	Put	Foreign Exchange Future	127.58750	0.12759	133.25900	0.13326	127.588	9.98	0.00	0	20,159.00	
\$ / R	10.75	Call	Foreign Exchange Future	227.36850	0.22737	224.57800	0.22458	227.368	10.01	0.00	0	1,050.00	
\$ / R	10.82	Put	Foreign Exchange Future	179.93680	0.17994	186.48690	0.18649	179.937	10.13	0.00	0	9,000.00	
\$ / R	10.83	Put	Foreign Exchange Future	185.70560	0.18571	192.32560	0.19233	185.706	10.17	0.00	0	6,500.00	
\$ / R	10.84	Call	Foreign Exchange Future	183.96180	0.18396	181.84650	0.18185	183.962	10.21	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 15/09/2014	Foreign Exchange Future	10.93	Call	150.33270	0.15033	148.74310	0.14874	150.333	10.58	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	128.36750	0.12837	127.10260	0.12710	128.368	10.86	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	295.96750	0.29597	303.50260	0.30350	295.968	10.86	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	102.44100	0.10244	101.53410	0.10153	102.441	11.27	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	100.16130	0.10016	99.28450	0.09928	100.161	11.31	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	73.28220	0.07328	72.73130	0.07273	73.282	11.88	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	58.87060	0.05887	58.46830	0.05847	58.871	12.29	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	53.05770	0.05306	52.71180	0.05271	53.058	12.51	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	45.99570	0.04600	45.71320	0.04571	45.996	12.81	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	44.18310	0.04418	43.91500	0.04391	44.183	12.90	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	43.30770	0.04331	43.04810	0.04305	43.308	12.95	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	710.90770	0.71091	719.44810	0.71945	710.908	12.95	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	42.45370	0.04245	42.20010	0.04220	42.454	12.99	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	22.52410	0.02252	22.39900	0.02240	22.524	14.49	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	15.88970	0.01589	15.83370	0.01583	15.890	14.85	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,183.48970	1.18349	1,192.23370	1.19223	1,183.490	14.85	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	7.68210	0.00768	7.70840	0.00771	7.682	15.21	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	6.17370	0.00617	6.20920	0.00621	6.174	15.32	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	5.53220	0.00553	5.57090	0.00557	5.532	15.37	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	4.82160	0.00482	4.86290	0.00486	4.822	15.44	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	2.04430	0.00204	2.08420	0.00208	2.044	15.86	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.84530	10.84530	10.83650	10.83650		10.32	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	64.69700	0.06470	68.02440	0.06802	64.697	9.94	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	75.51740	0.07552	79.22690	0.07923	75.517	9.99	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.85280	10.85280	10.84390	10.84390		10.40	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	179.93720	0.17994	186.22360	0.18622	179.937	10.35	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	2.82640	0.00283	3.36510	0.00337	2.826	17.30	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.85830	10.85830	10.84940	10.84940		10.39	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.13880	0.00014	0.13850	0.00014	0.139	17.85	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	173.18600	0.17319	171.99650	0.17200	173.186	10.81	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.87510	10.87510	10.86600	10.86600		10.48	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	295.07320	0.29507	291.51450	0.29151	295.073	10.38	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.91560	10.91560	10.90650	10.90650		10.87	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.62120	0.00062	0.63900	0.00064	0.621	17.60	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	201.96650	0.20197	207.53050	0.20753	201.967	10.75	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	155.73060	0.15573	156.14630	0.15615	155.731	12.08	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	10.30880	0.01031	10.85030	0.01085	10.309	18.22	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.92750	10.92750	10.91830	10.91830		10.91	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	32.78440	0.03278	33.04180	0.03304	32.784	10.49	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	69.41060	0.06941	71.28270	0.07128	69.411	14.45	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.96880	10.96880	10.95960	10.95960		11.17	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	215.40430	0.21540	219.81980	0.21982	215.404	10.98	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	24.90950	0.02491	26.34480	0.02634	24.909	20.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.97470	10.97470	10.96550	10.96550		11.19	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.34790	0.00135	1.36180	0.00136	1.348	17.15	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	213.39610	0.21340	212.53590	0.21254	213.396	12.14	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.00030	11.00030	10.99110	10.99110		11.37	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.00230	11.00230	10.99300	10.99300		11.37	57,233,964.60	5,202	171,388.00

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	9.09	Put	6.60520	0.00661	6.58400	0.00658	6.605	14.24	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	11.76110	0.01176	11.63240	0.01163	11.761	12.98	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	21.04120	0.02104	20.70070	0.02070	21.041	11.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.08620	0.02509	24.65680	0.02466	25.086	11.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	33.63380	0.03363	33.23580	0.03324	33.634	11.19	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	945.46760	0.94547	935.86880	0.93587	945.468	11.05	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	43.16760	0.04317	42.86880	0.04287	43.168	11.05	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	771.66770	0.77167	762.44460	0.76244	771.668	10.79	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	75.96620	0.07597	76.15420	0.07615	75.966	10.73	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	77.69630	0.07770	77.91260	0.07791	77.696	10.72	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	79.45730	0.07946	79.70450	0.07970	79.457	10.71	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	83.08080	0.08308	83.39060	0.08339	83.081	10.68	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	94.78170	0.09478	95.29860	0.09530	94.782	10.60	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	96.85860	0.09686	97.41190	0.09741	96.859	10.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	110.85420	0.11085	111.77230	0.11177	110.854	10.66	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	116.80760	0.11681	117.88220	0.11788	116.808	10.69	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	126.12590	0.12613	127.44330	0.12744	126.126	10.73	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	142.69940	0.14270	144.45160	0.14445	142.699	10.80	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	153.27690	0.15328	155.30180	0.15530	153.277	10.84	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	179.81890	0.17982	182.52160	0.18252	179.819	10.94	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	464.29610	0.46430	457.99960	0.45800	464.296	10.99	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	458.46030	0.45846	452.26910	0.45227	458.460	11.00	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	231.40530	0.23141	235.35280	0.23535	231.405	11.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	392.59960	0.39260	387.67480	0.38767	392.600	11.17	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	285.36880	0.28537	290.50040	0.29050	285.369	11.27	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	322.93990	0.32294	328.82750	0.32883	322.940	11.37	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	385.42540	0.38543	392.13590	0.39214	385.425	11.68	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	452.43850	0.45244	459.90730	0.45991	452.438	11.98	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	178.32360	0.17832	178.35710	0.17836	178.324	12.90	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	157.39390	0.15739	157.85940	0.15786	157.394	13.25	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	153.94420	0.15394	154.46980	0.15447	153.944	13.31	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	152.25410	0.15225	152.80890	0.15281	152.254	13.34	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	104.32710	0.10433	105.61880	0.10562	104.327	14.50	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	103.29510	0.10330	104.59930	0.10460	103.295	14.53	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	94.58890	0.09459	96.00560	0.09601	94.589	14.82	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	78.78730	0.07879	80.23650	0.08024	78.787	15.40	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	78.05670	0.07806	79.50600	0.07951	78.057	15.43	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	43.73900	0.04374	45.07510	0.04508	43.739	17.59	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	41.89330	0.04189	43.21370	0.04321	41.893	17.77	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	37.61010	0.03761	38.89000	0.03889	37.610	18.39	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	37.40880	0.03741	38.68800	0.03869	37.409	18.48	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	17.42220	0.01742	18.29020	0.01829	17.422	23.30	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.00820	11.00820	10.99890	10.99890		11.36	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	222.61030	0.22261	226.27840	0.22628	222.610	11.07	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	35.41610	0.03542	36.68740	0.03669	35.416	20.96	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.02400	11.02400	11.01470	11.01470		11.36	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.14060	0.00214	2.14650	0.00215	2.141	16.86	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	275.07270	0.27507	272.86450	0.27286	275.073	11.95	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		11.09520	11.09520	11.08590	11.08590		11.69	0.00	0	0.00
\$ / R	8.30	Put	3.46730		0.00347		3.44310	0.00344	3.467	16.49	0.00	0	5,000.00
\$ / R	10.80	Put	233.86440		0.23386		236.46880	0.23647	233.864	11.19	0.00	0	300.00
\$ / R	11.20	Call	344.85200		0.34485		341.55870	0.34156	344.852	11.97	0.00	0	5,000.00
\$ / R	14.27	Call	60.11780		0.06012		61.04240	0.06104	60.118	22.47	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.15100	11.15100	11.14180	11.14180		11.90	0.00	0	0.00
\$ / R	10.80	Put	240.86130		0.24086		243.12130	0.24312	240.861	11.30	0.00	0	300.00
\$ / R	14.50	Call	75.23460		0.07523		75.86700	0.07587	75.235	22.86	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.15300	11.15300	11.14380	11.14380		11.90	0.00	0	0.00
\$ / R	8.30	Put	4.51850		0.00452		4.49690	0.00450	4.519	16.18	0.00	0	5,000.00
\$ / R	11.15	Call	421.57940		0.42158		417.13980	0.41714	421.579	11.90	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.18890	11.18890	11.17970	11.17970		11.93	0.00	0	22,611.00
\$ / R	10.10	Put	69.84840		0.06985		69.78130	0.06978	69.848	11.40	0.00	0	69,965.00
\$ / R	10.32	Put	104.90980		0.10491		105.22790	0.10523	104.910	11.23	0.00	0	24,155.00
\$ / R	10.51	Put	145.35110		0.14535		146.16460	0.14616	145.351	11.09	0.00	0	23,800.00
\$ / R	10.75	Put	224.14630		0.22415		226.03960	0.22604	224.146	11.27	0.00	0	10,000.00
\$ / R	10.79	Put	240.66250		0.24066		242.78050	0.24278	240.663	11.34	0.00	0	1,112.00
\$ / R	10.90	Put	289.54840		0.28955		292.31660	0.29232	289.548	11.52	0.00	0	46,165.00
\$ / R	12.00	Call	225.71600		0.22572		224.20010	0.22420	225.716	14.09	0.00	0	10,000.00
\$ / R	12.61	Call	146.06050		0.14606		145.57840	0.14558	146.060	15.64	0.00	0	23,800.00
\$ / R	13.05	Call	110.98220		0.11098		110.90380	0.11090	110.982	16.75	0.00	0	24,155.00
\$ / R	14.20	Call	87.70470		0.08770		87.95070	0.08795	87.705	21.23	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.21080	11.21080	11.20170	11.20170		12.07	0.00	0	0.00
\$ / R	10.80	Put	246.52520		0.24653		248.60020	0.24860	246.525	11.37	0.00	0	300.00
\$ / R	14.85	Call	74.42540		0.07443		74.52850	0.07453	74.425	22.51	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.27600	11.27600	11.26720	11.26720		12.24	0.00	0	0.00
\$ / R	10.80	Put	251.18350		0.25118		252.97390	0.25297	251.183	11.44	0.00	0	300.00
\$ / R	15.15	Call	81.28380		0.08128		82.35660	0.08236	81.284	22.45	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.33690	11.33690	11.32830	11.32830		12.41	0.00	0	0.00
\$ / R	10.80	Put	255.06980		0.25507		255.75180	0.25575	255.070	11.52	0.00	0	300.00
\$ / R	15.48	Call	82.33890		0.08234		84.99610	0.08500	82.339	22.30	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.37050	11.37050	11.36200	11.36200		12.53	0.00	0	9,846.00
\$ / R		On 26/06/2015	Any day expiry		11.39990	11.39990	11.39150	11.39150		12.65	0.00	0	0.00
\$ / R	10.80	Put	259.32430		0.25932		258.64960	0.25865	259.324	11.62	0.00	0	300.00
\$ / R	15.88	Call	79.45670		0.07946		83.77230	0.08377	79.457	22.13	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.46980	11.46980	11.46120	11.46120		12.82	0.00	0	0.00
\$ / R	10.80	Put	266.52930		0.26653		265.61270	0.26561	266.529	11.79	0.00	0	300.00
\$ / R	16.15	Call	87.09280		0.08709		92.07550	0.09208	87.093	22.08	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.53210	11.53210	11.52270	11.52270		13.01	0.00	0	0.00
\$ / R	10.80	Put	273.89990		0.27390		273.10030	0.27310	273.900	11.98	0.00	0	300.00
\$ / R	16.50	Call	83.84980		0.08385		88.44070	0.08844	83.850	21.81	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.57080	11.57080	11.56090	11.56090		13.14	0.00	0	160.00
\$ / R	10.56	Put	204.13220		0.20413		201.93600	0.20194	204.132	11.98	0.00	0	18,946.00
\$ / R	13.06	Call	308.93430		0.30893		313.54100	0.31354	308.934	16.07	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.60080	11.60080	11.59060	11.59060		13.26	0.00	0	0.00
\$ / R	10.80	Put	279.35470		0.27935		278.75590	0.27876	279.355	12.11	0.00	0	300.00
\$ / R	16.80	Call	89.14230		0.08914		93.42660	0.09343	89.142	21.79	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.66530	11.66530	11.65420	11.65420		13.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	284.28410		0.28428		283.89450	0.28389	284.284	12.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	93.01160		0.09301		96.95840	0.09696	93.012	21.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.72540		11.72540		11.71350	11.71350		13.52	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	287.63010		0.28763		287.49330	0.28749	287.630	12.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	84.05440		0.08405		87.36510	0.08737	84.054	21.29	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.76620		11.76620		11.75380	11.75380		13.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,126.75050		1.12675		1,115.81140	1.11581	1,126.751	12.47	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.78130		11.78130		11.76870	11.76870		13.61	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	289.69130		0.28969		289.79900	0.28980	289.691	12.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.35230		0.08035		83.26590	0.08327	80.352	21.28	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.83240		10.83240		10.82360	10.82360		10.05	0.00	0	924.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.00230		11.00230		10.99300	10.99300		11.37	55,011.50	5	47.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	47,018.26760		0.47018		46,378.69860	0.46379	47,018.268	10.97	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.18890		11.18890		11.17970	11.17970		11.93	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.51850		18.51850		18.51710	18.51710		9.92	23,462,939.50	1,267	42,557.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.22060		0.00822		8.90480	0.00890	8.221	13.48	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.24460		0.01924		19.99540	0.02000	19.245	10.87	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	22.75730		0.02276		23.39170	0.02339	22.757	10.21	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	31.06360		0.03106		31.37410	0.03137	31.064	9.12	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	36.86550		0.03687		37.35520	0.03736	36.866	9.16	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	153.54940		0.15355		158.02060	0.15802	153.549	10.84	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	80.65510		0.08066		83.73690	0.08374	80.655	11.62	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	76.03290		0.07603		78.95020	0.07895	76.033	11.69	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	55.21410		0.05521		57.25540	0.05726	55.214	12.12	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.79150		18.79150		18.78950	18.78950		11.05	0.00	0	10,111.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	389.01820		0.38902		397.75480	0.39775	389.018	10.80	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.92240		18.92240		18.92030	18.92030		11.32	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	298.78570		0.29879		306.65010	0.30665	298.786	10.76	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	413.41310		0.41341		421.73610	0.42174	413.413	10.99	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	474.08520		0.47409		482.52630	0.48253	474.085	11.10	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	166.38280		0.16638		169.36660	0.16937	166.383	14.20	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	101.23270		0.10123		104.00540	0.10401	101.233	14.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	99.70720		0.09971		102.47100	0.10247	99.707	14.55	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.08350		19.08350		19.08080	19.08080		12.03	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.36040		19.36040		19.35820	19.35820		12.31	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10697		0.10697		0.10690	0.10690		12.37	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10872		0.10872		0.10865	0.10865		13.97	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11068		0.11068		0.11060	0.11060		14.29	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.73710		14.73710		14.72140	14.72140		9.93	2,343,198.90	159	69,870.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.88560		0.00789		8.68440	0.00868	7.886	10.71	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	19.09380		0.01909		20.88210	0.02088	19.094	9.95	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	30.58570		0.03059		33.19320	0.03319	30.586	9.72	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	83.36940		0.08337		88.37200	0.08837	83.369	9.81	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	91.03100		0.09103		96.30890	0.09631	91.031	9.82	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	43.76500		0.04377		44.41160	0.04441	43.765	12.39	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	15.42550		0.01543		16.79870	0.01680	15.425	13.98	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97470				14.95830	14.95830		10.97	0.00	0	13,670.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	38.87350		0.03887		39.64280	0.03964	38.873	11.42	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	59.08160		0.05908		60.34170	0.06034	59.082	11.12	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	124.59860		0.12460		125.36770	0.12537	124.599	13.63	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.23640		15.23640		15.22030	15.22030		11.59	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.49440		15.49440		15.47920	15.47920		12.12	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			496.57600		496.57600		497.78100	497.78100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			503.95000		503.95000		505.17500	505.17500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			511.72000		511.72000		512.96500	512.96500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.63700		424.63700		424.94200	424.94200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.94300		430.94300		431.25400	431.25400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.40500		499.40500		500.16700	500.16700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			506.82200		506.82200		507.59700	507.59700			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			454.01100		454.01100		454.69700	454.69700			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			460.75400		460.75400		461.45200	461.45200			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			467.85800		467.85800		468.56700	468.56700			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.11740		10.11740		10.11100	10.11100		10.17	0.00	0	14,005.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.21500		10.21500		10.20840	10.20840		10.36	0.00	0	7,835.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	43.29100		0.04329		43.82310	0.04382	43.291	10.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	112.27340		0.11227		114.36230	0.11436	112.273	10.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	363.12610		0.36313		360.41870	0.36042	363.126	10.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	114.86430		0.11486		115.69160	0.11569	114.864	11.49	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	105.79310		0.10579		106.69190	0.10669	105.793	11.60	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.32410		10.32410		10.31790	10.31790		10.85	0.00	0	306.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43280		10.43280		10.42750	10.42750		11.33	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.09080		10.09080		10.13260	10.13260		9.20	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.22700		10.22700		10.26890	10.26890		10.68	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			42.71220		42.71220		-40.37090	-40.37090			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			765.72210		765.72210		759.40870	759.40870			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			852.40140		852.40140		845.69890	845.69890			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			5.13480		5.13480		0.32310	0.32310			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			704.93050		704.93050		699.14420	699.14420			0.00	0	1,871.00

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 CAFM	On 15/09/2014	Can-Do Future	103.61450		103.61450		102.72780	102.72780			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	856.23650		856.23650		1,023.11750	1,023.11750			0.00	0	24.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	57.90810		57.90810		58.68020	58.68020			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.13970		12.13970		12.12920	12.12920		10.35	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.34010		12.34010		12.32940	12.32940		11.54	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.56310		12.56310		12.55310	12.55310		12.20	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73810		1.73810		1.73600	1.73600		9.87	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75700		1.75700		1.75500	1.75500		10.94	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	124.02771		124.02771		124.02226	124.02226			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.40375		124.40375		124.39862	124.39862			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	9.68157		84.21620		9.65243	84.43116			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.78322		81.68232		9.75309	81.90078			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.88447		82.94224		9.85332	83.16424			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	452.74200		452.74200		453.37200	453.37200			0.00	0	521.00
GOVI	On 06/11/2014	GOVI	459.46600		459.46600		460.10600	460.10600			0.00	0	105.00
GOVI	On 05/02/2015	GOVI	466.55000		466.55000		467.20100	467.20100			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.23263		117.23263		117.22843	117.22843			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.98823		118.98823		118.98440	118.98440			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.17864		122.17864		122.17347	122.17347			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future	124.00835		124.00835		124.00362	124.00362			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	122.32540		122.32540		122.31994	122.31994			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	122.81179		122.81179		122.80685	122.80685			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future	128.06777		128.06777		128.06209	128.06209			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.98574		129.98574		129.98004	129.98004			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014		Index Future	217.33400	217.33400		217.32600	217.32600			0.00	0	713.00
IGOV	On 06/11/2014		Index Future	220.58900	220.58900		220.58200	220.58200			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.01600	224.01600		224.00900	224.00900			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	588.94200	588.94200		588.92100	588.92100			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.81000	597.81000		597.79100	597.79100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.30941	143.30941		143.30708	143.30708			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.81000	94.19000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.17000	93.83000		6.18000	93.82000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.30000	93.70000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.39000	93.61000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.52000	93.48000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.80000	93.20000		6.81000	93.19000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.01000	92.99000		7.02000	92.98000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.22000	92.78000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.38000	92.62000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.52000	92.48000		7.53000	92.47000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.65000	92.35000		7.66000	92.34000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.50750	9.50750		9.51070	9.51070		7.04	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.57210	9.57210		9.57640	9.57640		8.59	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36050	1.36050		1.36010	1.36010			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36110	1.36110		1.36070	1.36070			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.76494	112.46470		6.75661	112.47380		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.00923	107.32274		6.99782	107.33234		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.38070	108.97834		7.36371	108.98835		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	8.36609	117.71295		8.33671	117.96178		8.86	35,431,597.95	301	40,078.00
R186	On 07/08/2014	7.60	Call	8.27000	0.00827		12.40000	0.01240	8.270	8.61	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	191.22000	0.19122		240.06000	0.24006	191.220	8.76	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	710.18000	0.71018		826.33000	0.82633	710.180	8.86	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	892.67000	0.89267		812.42000	0.81242	892.670	8.96	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	256.80000	0.25680		230.73000	0.23073	256.800	9.10	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	71.66000	0.07166		64.27000	0.06427	71.660	9.23	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	10.09000	0.01009		9.15000	0.00915	10.090	9.38	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.44733	119.46110		8.41681	119.71410		9.50	0.00	0	23,112.00

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 06/11/2014	Bond Future	9.17	Put	665.83000		0.66583		628.76000	0.62876	665.830	9.80	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.52505		116.00836		8.49337	116.26547		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,967.12000		1.96712		1,893.37000	1.89337	1,967.120	10.26	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.19434		287.19434		287.18474	287.18474			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.49516		291.49516		291.48616	291.48616			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			5.97402		102.18408		5.96892	102.18591		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			229.98074		229.98074		229.97160	229.97160		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			233.42477		233.42477		233.41599	233.41599			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.18394		100.83569		8.15966	100.98063		7.32	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.27528		98.41310		8.24990	98.56056		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.36515		99.93081		8.33861	100.08074		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			7.31158		105.90746		7.29764	105.94606		2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	17.75000		0.01775		21.63000	0.02163	17.750	2.79	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.44270		103.31732		7.42723	103.35684		2.96	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	166.16000		0.16616		175.42000	0.17542	166.160	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	244.77000		0.24477		256.90000	0.25690	244.770	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.58020		104.91079		7.56292	104.95118		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,052.04000		1.05204		1,076.52000	1.07652	1,052.040	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			8.83689		93.27121		8.80761	93.50364			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.91739		94.65667		8.88713	94.89293			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.99604		92.10955		8.96477	92.34963			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.05545		94.97623		9.02613	95.24451			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			9.13194		96.38705		9.10171	96.65963			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.20669		93.61620		9.17551	93.89324			0.00	0	0.00

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 07/08/2014	Bond Future			7.59678		102.59398		7.58278	102.64561		4.16	102,593.98	1	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	207.40000		0.20740		200.38000	0.20038	207.400	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.71003		104.11762		7.69492	104.17035		4.21	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	591.65000		0.59165		577.56000	0.57756	591.650	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.82196		101.68891		7.80563	101.74266		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			9.10849		100.17660		9.08412	100.42281			283,499,778.00	2,830	8,384.00
R2048	On 06/11/2014	Bond Future			9.18304		97.23835		9.15790	97.48863			0.00	0	8,951.00
R2048	On 05/02/2015	Bond Future			9.25611		98.73799		9.23018	98.99238			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			7.82835		98.02599		7.80921	98.10805		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.93114		99.48180		7.91080	99.56540		5.40	0.00	0	434.00
R207	On 05/02/2015	Bond Future			8.03340		97.37490		8.01174	97.46003		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.11429		99.01795		8.09111	99.10498		5.58	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,321.66000		1.32166		1,359.33000	1.35933	1,321.660	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			7.99167		96.15983		7.97251	96.25330		6.20	0.00	0	16,414.00
R208	On 07/08/2014	Bond Future	8.28	Put	179.45000		0.17945		169.94000	0.16994	179.450	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08919		94.19002		8.06901	94.28516		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	679.84000		0.67984		657.77000	0.65777	679.840	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.18413		95.64279		8.16286	95.73962		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			8.98346		76.39313		8.95404	76.61518		13.11	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			9.05662		74.38148		9.02633	74.60703		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	918.61000		0.91861		987.04000	0.98704	918.610	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,504.04000		1.50404		1,599.14000	1.59914	1,504.040	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,112.75000		2.11275		2,229.92000	2.22992	2,112.750	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,284.36000		2.28436		2,406.98000	2.40698	2,284.360	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,464.55000		2.46455		2,592.54000	2.59254	2,464.550	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,842.14000		1.84214		1,765.03000	1.76503	1,842.140	14.88	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.50	Put	1,208.63000		1.20863		1,153.69000	1.15369	1,208.630	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,048.19000		1.04819		999.40000	0.99940	1,048.190	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	518.48000		0.51848		491.99000	0.49199	518.480	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	468.86000		0.46886		444.64000	0.44464	468.860	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	420.66000		0.42066		398.64000	0.39864	420.660	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.12690		75.52878		9.09572	75.75797		14.93	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.16197		172.16197		172.15505	172.15505			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.70077		172.70077		172.69429	172.69429			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			130.79768		130.79768		130.79598	130.79598			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75647		132.75647		132.75521	132.75521			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			135.98070		135.98070		135.97609	135.97609			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.01708		138.01708		138.01294	138.01294			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.83996		87.28974		8.81563	87.47510		11.38	0.00	0	23,790.00
R213	On 06/11/2014	Bond Future			8.91913		85.04533		8.89401	85.23377		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.99667		86.35692		8.97074	86.54842		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			9.05291		77.39485		9.02347	77.62681		13.57	77,394.85	1	4,307.00
R214	On 06/11/2014	Bond Future			9.12553		75.25643		9.09522	75.49204		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,925.98000		2.92598		3,068.76000	3.06876	2,925.980	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	859.71000		0.85971		818.87000	0.81887	859.710	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.19655		76.41706		9.16533	76.65651		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			21,297.51000		21,297.51000		21,277.65000	21,277.65000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.04360		5.04360		5.03030	5.03030		7.85	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.03240		5.03240		5.01790	5.01790		8.89	0.00	0	0.00

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 :										439,708,248.08	13,228	3 634 622.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26211				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.23500	103.71745	7.23500	103.69742				0.00	0	12,200,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43289				0.00	0	3,400,000,000.00
AA05	On 22/03/2019	Spot Bond	8.73500	104.92034	8.73500	104.89596				0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	99.99985				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.41000	102.75127	9.41000	102.72546				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.08264				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.18386				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.60000	96.69043	9.60000	96.66580				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.33500	102.93744	7.33500	102.91729				0.00	0	122,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.53659				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.85500	105.50593	8.85500	105.48110				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.38000	138.15912	1.38000	138.13346				0.00	0	60,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.22000	128.25575	2.22000	272.08716				0.00	0	40,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03559				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24355				0.00	1,000,000,000	8,390,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55482				0.00	0	3,330,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.57758				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.59260				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.85832				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.11243			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.99500		106.04809		7.99500	106.02551			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09651			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68000		103.12264		7.68000	103.10128			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.52252			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05906			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08453			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01152			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.13793			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42515			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51434			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.30358			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.53338			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000		130.55053		2.92000	130.52092			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.13000		118.45317		4.13000	118.42241			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.88000		104.74689		4.88000	104.71743			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.87500		105.33177		5.87500	105.29934			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.25500		107.51379		11.25500	107.48180			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03145			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40221			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.42374			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.44352			0.00	0	373,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.63000		112.25613		4.63000	112.22548			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		58.90018		100.00000	58.75750			0.00	0	0.00

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	1.96000		171.76780		1.96000	171.73323			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		160.65718		2.76000	160.62136			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000		173.99946		1.99000	173.96429			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000		105.18058		7.91000	105.18058			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000		184.16427		1.79000	184.12804			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.25125		75.52955		8.25125	75.51315			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.25125		75.52955		8.25125	75.51315			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	100.45783			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.09000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.04000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	89.03000			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	100.15155			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01790			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	7.22000		101.21176		7.22000	101.19235			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	88.42000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.85000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.81000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	7.52500	111.03600		7.52500	111.01371			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98032			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	85.87000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500	95.90542		2.54500	107.90917			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50500	101.85458		2.50500	157.44490			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	116.74017		2.39000	209.70589			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	85.32000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74000	91.45391		9.74000	91.43027			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	104.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.34424			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.14000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.14000			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	106.93095		9.63000	106.90347			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	9.71500	106.29832		9.71500	106.27077			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.11500	90.27867		9.11500	90.25668			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97000			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	9.81000	105.59758		9.81000	105.56995			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71186			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.61118			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.40500	107.80335		8.40500	107.77923			0.00	0	1,721,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.12000	104.03319		9.12000	104.00784			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.18500	102.54171		7.18500	102.52204			0.00	0	634,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.04500	97.20389		9.04500	97.18039			0.00	0	586,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.93500	95.10534		9.93500	95.08029			0.00	0	1,540,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.88500	105.34379		7.88500	105.32165			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.03000	217.92248		2.03000	276.05167			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000	127.24962		1.32000	130.06378			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02500	129.96577		2.02500	132.54939			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00463		100.00000	0.00461			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	58.60350		100.00000	58.46153			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.68500	106.39568		11.68500	106.36285			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50217			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.74746		100.00000	3.73839			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54015			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.07846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.33662		100.00000	22.28251			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46418			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.05296		11.00000	64.03464			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.33662		100.00000	22.28251			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	100.56941			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62527			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.54448			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.56133			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.56874			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.77512			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.77512			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.79771			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.53102			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.79771			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.75254			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.24103			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.52151			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.40341			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.55126			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.56787			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.57456			0.00	0	0.00

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	100.56110			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53103			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.56500	102.46107		9.56500	102.49983			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.69479			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.37272			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	83.99287			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.03864			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.09496			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.54440			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13431			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13431			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01239			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52755			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52351			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.57355			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.91618			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.57321			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32727			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.30692			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56177			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.33590			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.06253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.54644			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53587			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48189			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47038			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49271			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53452			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51088			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48392			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49136			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.25085		10.23000	103.22287			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49861			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48730			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.74412			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.67500	101.16316		9.67500	101.13705			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53242			0.00	0	20,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.44403		1.75000	114.46048			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81996			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49185			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51847			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53511			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50184			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53178			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08077			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.49162			0.00	0	0.00

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	102.41997			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49583			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73171			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.53178			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52054			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54904			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.55779			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10811			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37669			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58820			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52181			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59309			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.86480			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58820			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.14676			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.57137			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.56167			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.09696			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.96478			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48851			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.04561			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49651			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49850			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.51847			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48917			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48851			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.53836			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39981			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67649			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83388			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69644			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77788			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.48669		100.00000	15.44918			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06710			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17841			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25252			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94368			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93756			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.92941			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.94114			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.19000	98.97957		8.19000	98.95786			0.00	0	150,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.92383			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91111			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.65500	102.56462		8.65500	102.54101			0.00	0	231,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.41000	115.79747		9.41000	115.76838			0.00	0	50,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	84.43693		100.00000	84.24804			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33500	109.17040		7.33500	109.14904			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	99.70558		100.00000	99.43970			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.48000	99.73235		9.48000	99.70725			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.86874		100.00000	13.83804			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.19000	99.80103		10.19000	99.77407			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75500	162.19929		2.75500	162.16316			0.00	0	20,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73231			0.00	0	2,800,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.67879			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71424			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.07200			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	100.60630			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.30923			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45546			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.50184			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62696			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.87270			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77466			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000	127.19656		2.64000	289.49611			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62649			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45515			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44847			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33390			0.00	0	1,280,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.14500	105.05864		9.14500	105.03297			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41721			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.80997			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.93947			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38102			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.18371			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.69000	100.44276		9.69000	100.41680			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.49000	108.08429		7.49000	108.06258			0.00	0	140,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	29.76050		100.00000	29.62963			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.29997			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.27390			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.66000	102.68413		7.66000	102.66293			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.00500	105.38421		9.00500	105.35885			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21840	102.58170		11.21840	101.72731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.16475	100.84476		11.16475	100.67793			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.20944	100.76014		11.20944	100.62856			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43284			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.25251	100.60797		11.25251	100.54529			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.06945	99.74563		12.06945	99.66526			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44292			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44292			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44299			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.46840	99.76384		11.46840	100.02501			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.39327	101.55493		11.39327	100.56311			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.16475	100.84476		11.16475	100.67793			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.32884	100.80374		11.32884	100.67422			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.50870	95.46028		10.50870	100.27459			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42081			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41330			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41330			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39162			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	146,074,400	73,037,200.00
BAYA23	On 30/06/2017	Spot Bond		10.86523	99.62852		10.86523	99.90330			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.78000	98.89700		11.78000	98.74346			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40148			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.70500	69.07780		11.70500	96.49918			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.38270			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.52197		9.28000	100.37464			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40740			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.54500		67.84377		11.54500	96.27749			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39557			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40542			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40542			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39084			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41249			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.52242			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	365,291,400	182,645,700.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41249			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39163			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39877			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.41259			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.30016			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21840		102.65307		14.21840	101.82994			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.46011		100.47322		15.46011	100.41529			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.35322		100.33734		14.35322	100.41099			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53263			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.53263			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.53263			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.55205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.46434			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		18.17121		100.00000	18.13673			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.42957		100.00000	19.38250			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.68309		100.00000	17.64025			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.91549		100.00000	10.88905			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.91549		100.00000	10.88905			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.19734		100.00000	13.16537			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.43527		100.00000	11.40757			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.96745			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.89499			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14093			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14951			0.00	0	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.43260		100.00000	7.41459			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.43260		100.00000	7.41459			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358		40,000,000,000,000.00	400,000,000	200,000,000.00	
BCP83U	On 19/08/2014	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000		104.33453		1.93000	177.87018			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		93.18783		8.33000	145.73660			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		94.48451		8.33000	146.09337			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		97.23713		8.71500	97.21446			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.76910			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.50362			0.00	0	0.00

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	8.14500	98.90896		8.14500	98.88750			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.77229			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66722			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70169			0.00	0	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81660			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.93149			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.25287			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.57277		100.00000	16.53218			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44848			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52110			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55222			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56259			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68703			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.85290			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.21103		100.00000	16.17133			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.21103		100.00000	16.17133			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57477			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58614			0.00	0	2,920,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.55500	103.49399		8.55500	103.47043			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62023			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68067			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.26071		100.00000	9.23828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond		7.03000	104.67164		7.03000	104.65156			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57307			0.00	1,000,000,000	540,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.29196			0.00	0	1,400,000,000.00
BID06	On 30/06/2019	Spot Bond		8.84500	65.78444		8.84500	100.39519			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.63280			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.10604			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.38077			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95959			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.11645			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95116			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00024			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08938			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.45964			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.06910			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	58.47756		100.00000	58.33589			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	18.22808		100.00000	18.18392			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55231			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.18824			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.48000	104.17303		7.48000	104.15216			0.00	0	1,700,000.00
CBL08	On 02/11/2016	Spot Bond		9.65500	111.79621		9.65500	111.76756			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.29715			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.30500	103.98035		9.30500	103.95465			0.00	0	1,418,533,300.00
CBL12	On 06/09/2018	Spot Bond		11.45500	103.59285		11.45500	103.56149			0.00	0	0.00

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	102.08632			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.70500	104.71665		11.70500	104.68375			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.33362			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.54500	101.23368		9.54500	101.20803			0.00	0	22,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.49115			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.14500	100.30171		12.14500	100.26904			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.38744			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.78527			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.39921			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.44000	93.32278		10.44000	93.29699			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16000	114.71050		10.16000	114.67944			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000	110.99931		10.01000	110.96968			0.00	0	290,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.34000	115.82776		9.34000	115.79902			0.00	0	110,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08987			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.90500	103.77745		11.90500	103.74484			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.51547			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50716			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.81829			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.74657			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.70961			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96437			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.00708			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35254			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38254			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.02395			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.00275			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.11478			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.42383			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.54451			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.52974			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74867			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.40282		10.11000	100.37592			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74867			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16297			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.84643		2.76000	119.81961			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		116.88087		3.14000	119.81684			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.07807		8.25000	103.05543			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74867			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74867			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		125.09352		3.10000	119.38953			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.80047		2.40000	119.11207			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76896			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18774			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01804			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58500		101.94202		8.58500	101.91861			0.00	0	0.00

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	100.25776				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.25431				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.87400				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.88126				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63500		102.05234	8.63500	102.02877				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63500		102.05234	8.63500	102.02877				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68500		100.85205	8.68500	100.82862				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.55799				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.61590				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.20210				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.20210				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.80526				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.24182				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.56589				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.99900				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.06274				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.64954	9.35000	103.62339				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.64954	9.35000	103.62339				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.99893				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.00165				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	101.63148				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.80722				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.60040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69757			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69757			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69757			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69757			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69757			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.76057			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90185			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02215			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02215			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02215			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02215			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90406			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.47500	103.56145		9.47500	103.53540			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09144			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16643			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63550			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.51237			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94576			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94274			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98440			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08908			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.20260			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19003			0.00	0	0.00

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	103.39172		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.90556		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.79368		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.62728		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49517		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.76996		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.51478		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71142		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45723		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.16342		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35657		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45212		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21861		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.59639		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35661		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35661		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35208		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.20450		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.04565		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.01704		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.75745		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.97762		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.88840		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.26754		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.43510			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.02000		93.67058		11.02000	93.64328			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.54000		95.24027		11.54000	95.21124			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33622			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.59615			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.40159			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.80743			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.77657			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.79616		8.80500	101.79546			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.52181			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.80546			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	119.44316			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.54640			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.55636			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.59483			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.60812			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.65775			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.65775			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.65775			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.62540			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.89828			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33622			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	107.87792			0.00	0	0.00

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	108.02837		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.67373		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69195		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33820		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79490		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.65208		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.49729		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.57627		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.65695		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.32122		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32827		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.56216		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.32504		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.32504		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.97316		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.78593		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	101.42547		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.37862		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.63236		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.80865		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.47384		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.48957	10.55000	103.20734		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.20000	102.61374	10.20000	105.33154		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.40750			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.78480			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.34000		104.16671		12.34000	107.50117			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.86063			0.00	14,250,000,000	4,750,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.37000		107.44323		12.37000	107.25703			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.80000		101.19860		10.80000	106.55253			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.86063			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.72827			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.63453			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.58357			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.85350			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.52181			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.35089			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.74000		103.41620		9.74000	103.25241			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44063			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.57826			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.46338		10.55000	103.32275			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.88494		11.00000	97.53898			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.75779		7.01000	39.36887			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	154.20335			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	8.71500		97.23713		8.71500	135.73474			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000		33.19239		8.33000	145.73660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.33000		33.60973		8.33000	146.09337			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.15472			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.07909			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03120			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03120			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.56470			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.52698			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53444			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53178			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.80743			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.48251			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.50849			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.50516			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.17091			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.99981			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.13500		109.27195		9.13500	106.85431			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.95500		101.13619		8.95500	101.11198			0.00	0	930,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35000		111.95379		10.35000	111.92293			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.48500		104.08893		8.48500	104.06529			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.94000		107.37157		9.94000	107.34326			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		102.24903		9.98000	102.22181			0.00	0	170,000,000.00
COT01	On 03/04/2023	Spot Bond	10.33000		95.65936		10.33000	95.63304			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000		96.86512		11.06000	96.83664			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000		89.81512		11.06000	89.78871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10011			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99373			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87289			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.96357			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.26000	98.60596		11.26000	98.93936			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.18328		100.00000	12.15377			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.69413		100.00000	100.00000			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46628			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.28000	98.08959		8.28000	98.06797			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82036			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68702			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90354			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	75.50938		100.00000	75.35865			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71997			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19384			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.72818			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	100.00000	95.23497		100.00000	100.00000			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	100.00000	71.47382		100.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69063			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.69334			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.35420			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.94000	101.13535		8.94000	101.11119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.36500	114.66171		7.36500	114.63906			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.58500	107.90220		8.58500	107.87714			23,822,516,500.00	2,774,900	4,026,789,700.00
DV23	On 27/02/2023	Spot Bond	9.08000	109.23769		9.08000	109.21090			25,810,808,000.00	2,842,600	4,536,094,300.00
DV24	On 18/02/2024	Spot Bond	9.18000	107.15205		9.18000	107.12549			0.00	0	110,000,000.00
DV29	On 18/02/2029	Spot Bond	9.74000	106.88462		9.74000	106.85655			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62439			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35096			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36105			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26055			0.00	1,000,000,000	500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.03317			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48735			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.23500	130.82117		8.23500	130.79200			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74247			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	102.90261		0.10000	134.47491			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93500	123.50922		1.93500	123.48448			0.00	0	8,430,000,000.00
EL29	On 19/11/2029	Spot Bond	1.95500	110.76668		1.95500	110.74442			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.05880		2.09000	110.03619			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10500	101.66951		2.10500	101.64864			0.00	0	50,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.84000	108.14032		9.84000	108.11164			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.69000	108.63913		9.69000	108.61120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.11000	101.59626	10.11000	101.56904				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.43000	92.26229	10.43000	95.71178				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.59000	103.18000	10.59000	102.90445				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.12639				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.92134				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.57391				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.21787				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.00638				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.01409				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	82.76335	100.00000	82.58225				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	66.66670	100.00000	66.66670				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.41251	100.00000	59.22702				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	6,500,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.48597	3.00000	130.45603				0.00	0	30,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.54500	101.72884	11.54500	101.69781				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.55709				0.00	0	20,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.81354				0.00	0	10,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.51074				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.12500	97.81449	10.12500	97.78809				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.23492				0.00	0	10,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.01318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29714			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19637			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.16847			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32035			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.28388			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11104			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.66222			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.08373			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.12996			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.07448			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.11301			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94500	103.76526		6.94500	103.74590			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.90500	106.48100		7.90500	106.45845		154,189,511,913,000.00	19,505,314,600	12,766,251,200.00	
ES23	On 25/01/2023	Spot Bond	8.63000	107.90663		8.63000	107.88145		2,205,746,878,000.00	255,590,600	3,350,038,900.00	
ES26	On 02/04/2026	Spot Bond	8.92000	94.55167		8.92000	94.52912		92,815,265,296,000.00	10,405,298,800	23,859,500,000.00	
ES33	On 15/09/2033	Spot Bond	9.65000	83.86721		9.62000	84.06827		73,351,580,000.00	7,601,200	15,240,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.79000	89.62906		9.79000	89.60565			0.00	0	22,110,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17287			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.21151			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.02221			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96243			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38810			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.87661			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.31633			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.29292		100.00000	12.26313			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.96313		100.00000	11.93415			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.53315			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.55480			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.59794			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.64088			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.78500	103.32833		6.78500	103.30934			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.54500	96.86321		9.54500	96.83853		190,900,000,000.00		20,000,000	10,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62399			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62392			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.73106			0.00	0	60,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.32369			0.00	500,000,000	500,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.94817			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.96447			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.44000	98.22257		10.44000	99.02957			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.34500	103.03335		11.34500	103.00229			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.12436			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12500	130.80965		2.12500	131.66000			0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond		2.06000	129.82674		2.06000	275.42112			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.25500	104.32181		2.25500	110.87001			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.48500	102.08719		2.48500	157.80455			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.28000	118.62160		2.28000	213.08622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.79500	110.72555		7.79500	110.70254			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88100	61.65447		7.88100	60.98810			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47100	39.42862		9.47100	38.52059			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.13547		9.71000	37.22109			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	64.73432		100.00000	64.61151			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	66.96467		100.00000	66.83763			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57337			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.53011			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.53011			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.13620			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.50442			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63213			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78112			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54456			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59983			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.91729		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.91729		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76981			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58820			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55968			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63830			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57826			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.93352		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	100.61602			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76297			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73998			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	14.47652		100.09221	14.44142			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52314			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.97950			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70588			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40836			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.04753			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58626			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	100.59302			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53979			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54839			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72355			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53842			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.17836		13.22500	58.15779			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50649			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50716			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75991			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53112			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50000	95.49474		3.50000	98.77323			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55503			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55503			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.18314			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33622			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.60561			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.99178			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52181			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.76583		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.59946		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.30735		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.74686		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.85617		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69063		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.54307		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68997		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.50317		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.85874		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.54839		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.54839		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53311		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.26153		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27629		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.56970		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.13377		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.58025		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.11474		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.55212		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01601		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01628		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.95968		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96381			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.95968			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96397			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.53259			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.78429		8.75000	101.66009			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50597			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	0.17915		100.00000	100.00000			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	0.17915		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.94353			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58823			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58490			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78013			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68849			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.36500	119.28800		3.36500	121.18171			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59567			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60173			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34500	109.70464		3.34500	121.34294			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.66000	99.70073		1.66000	126.73411			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36500	106.87993		3.36500	121.18171			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000	103.15350		2.64000	125.95824			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000	104.01721		2.71000	131.38888			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.90296			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.26883			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.87308			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.51751			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59167			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.66319			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69117			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66565			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56366			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79772			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56300			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.43132			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.91231			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.55793			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.51412			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.66517		100.00000	9.64176			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.39007		100.00000	23.33341			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		55.30690		100.00000	55.13422			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000		148.46331		4.78000	148.42228			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91269			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57257			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.45412			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.58337			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.97027			0.00	0	4,990,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59808			0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.46343			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.45003			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.17300	81.87854		2.17300	97.73047			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.44000	100.62785		2.44000	132.68253			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60497			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.39301		10.38000	102.36419			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.39301		10.38000	102.36419			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	101.28191			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.79780			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.70130		2.58000	107.15562			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	203.46845		2.59000	203.72618			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.72771		2.55000	107.72943			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19928			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	202.59343		2.62000	202.84730			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.96871			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35500	109.69328		2.35500	109.83878			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.72365		2.64000	106.01911			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30778			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.57000	124.89787		2.57000	264.96110			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.07000	129.72788		2.07000	275.21132			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.79000	122.84114		2.79000	260.59637			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.49500	103.00351		2.49500	128.42824			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.58327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		2.02500	132.57638		2.02500	128.49647			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87772			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16666			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.47811			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	107.08247		2.42000	107.05950			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.46026		104.97509	18.41356			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.48966		101.07593	22.43465			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.05893		100.44759	15.02231			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.93762		100.76967	20.88656			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.11000	115.26342		2.11000	115.23974			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.21500	98.90532		2.21500	111.28555			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.49069			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.24500	98.62827		2.24500	110.97372			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.10447			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.27000	127.76949		2.27000	343.42697			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45710			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.37650			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.30891			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.02125			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.90121			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	5.74000	103.48512		5.74000	103.46896			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75500	104.20506		6.75500	104.18625			0.00	0	378,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.66500	103.31421		7.66500	103.29310			0.00	0	150,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.01500	104.15526		8.01500	104.13303			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.25500	109.75072		8.25500	109.72647			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.76500	102.47889		8.76500	102.45500			0.00	0	778,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95000	101.57351		8.95000	101.54921			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.52000	92.63298		9.52000	92.60957			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.68000	107.95608		9.68000	107.92820			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.99000	98.40431		9.99000	99.28345			0.00	0	580,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.28000	97.63554		10.28000	97.60852			94,062,000,000,000.00	9,150,000,000	39,300,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.42500	79.76853		10.42500	79.74638			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	100.44321			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46015			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46691			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.48377			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.51077			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.53101			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.61857			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94660			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99691			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04251			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.05321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.08362			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.12928			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.16732			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.33456			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32497			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55788			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.35500	102.76853		9.35500	102.74287			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	101.16226			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.78821			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.52142			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.55459			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61869			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.69826			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.80873			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	100.72625			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.99861			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.85270			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.20456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67967			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.16133			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41400			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89571			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33782			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.46548			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.76571			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.37173			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63865			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.46987			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.48908			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.33040			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11501			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.88463			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.16173	100.48300		8.16173	99.84985			0.00	0	30,000,000.00
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	99.87900			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51438	100.47646		8.51438	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.87178			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.96455		100.47116		8.96455	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.86296			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	99.96067			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45005			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		104.05329		9.89000	104.02554		54,814,336,000,000.00	5,542,400,000	1,354,500,000.00	
HWAY20	On 31/07/2020	Spot Bond	8.32500		111.12306		8.32500	111.09802			0.00	0	2,170,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000		131.92372		1.85000	279.87137			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		134.72777		1.87000	285.81989			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.58000		101.31680		9.58000	101.29062			0.00	0	3,323,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000		101.00712		9.61000	100.98094			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.74491		100.00000	53.61471			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		82.69062		100.00000	82.50726			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		37.42662		100.00000	37.33595			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.10432		100.00000	19.05804			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.41175		100.00000	15.37441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		57.03615		100.00000	56.89798			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500		117.86784		1.60500	117.84519			100,644,735,000,000.00	62,707,000,000	89,765,349,400.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.93385		1.82000	122.90949			66,373,580,000,000.00	36,469,000,000	76,738,823,900.00
I2046	On 31/03/2046	Spot Bond	1.90500		121.81399		1.90500	121.78964			735,330,000,000.00	386,000,000	51,761,751,000.00
I2050	On 31/12/2050	Spot Bond	1.98500		127.53241		1.98500	127.50669			127,913,400,000,000.00	64,440,000,000	60,621,291,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.68500		105.20040		7.68500	105.17884			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25242			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36937			0.00	0	30,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.18500		105.18230		8.18500	105.15937			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.25500		108.70986		8.25500	108.68597			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.08001			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000		119.19361		4.63000	119.16090			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500		103.87007		8.00500	103.84755			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.32341			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.40086			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		102.43175		1.48000	129.55746			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09500		105.80774		2.09500	131.92610			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.60972			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47681			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.37500		103.71545		8.37500	103.69219			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02250			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.14206			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.47227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.97500	97.03464		8.97500	97.01136			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.42500	90.85155		9.42500	90.82882			0.00	0	10,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82982			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.45500	98.57922		8.45500	98.55692			0.00	0	400,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.47500	102.44192		9.47500	102.39086			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40684			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.44839			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.94500	102.03286		7.94500	102.01090			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.75500	101.55591		8.75500	101.53187			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.60388			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.15892			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.02500	104.72217		8.02500	104.69940			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.71500	105.61620		8.71500	105.59131			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.83000	106.80368		9.83000	106.77537			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.28588			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.84278			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00461		100.00000	0.00460			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87904			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.87344			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.09000	98.38932		9.09000	98.36542			3,999,600,000,000.00	440,000,000	110,000,000.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.29046		5.00000	102.27651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.19448		5.00000	101.18083			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.34347		4.00000	101.33257			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98773			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.94210			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37978			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.72741		9.20000	108.70070			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33097			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33097			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.29719			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.88180		100.00000	7.86271			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.51786			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28573			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16043			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.68500	102.45672		9.68500	102.43039			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90453			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.59198			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17682			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.95968		100.00000	9.93555			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	55.30690		100.00000	55.13422			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	70.64357		100.00000	70.50954			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	81.18840		100.00000	81.18840			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	99.85234		100.00000	99.58392			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	98.00323		100.00000	97.74464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN432U	On 05/08/2014	Spot Bond	100.00000		96.22135	100.00000	95.97207				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		94.50893	100.00000	94.26845				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		97.56097	100.00000	96.77420				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		93.69231	100.00000	92.97710				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		89.26241	100.00000	88.63380				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		85.04054	100.00000	84.46980				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		88.37014	100.00000	87.85337				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		99.90311	5.90000	99.80640				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000		99.67775	5.90000	99.58148				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.55813	6.00000	99.46046				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000		99.33054	6.00000	99.23332				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		99.08919	6.10000	98.99084				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000		98.63185	6.10000	98.53440				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000		98.51818	6.10000	98.42095				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.37264				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21840		101.82490	11.21840	101.26793				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21840		100.14574	11.21840	100.25221				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.50500				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.98363				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.49530				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.83423	6.50000	101.81644				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.57163				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.29001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	89.67001			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53769			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01832			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48407			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.93705			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42174			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41839			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22333			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10429			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99461			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98297			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80952			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.94795			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01706			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86795			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35436			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	100.00000	69.01673		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39163			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82049			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.31342			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.01191			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.30628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01871			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01898			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69500	102.48817		8.69500	102.46434			0.00	0	70,000,000.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27795			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.28479			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.28937			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.50088			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		100.00000	82.48640		100.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.64000	100.09728		9.64000	100.07168			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60684			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.85500	105.42811		8.85500	105.40328			0.00	0	1,270,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16087			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.02359			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.44564			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23886			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51434			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.86500	102.15395		8.86500	102.12975			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.36261			0.00	0	20,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.91164			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.18500	98.36428		3.18500	122.64159			0.00	0	110,000,000.00
IV019	On 31/03/2028	Spot Bond		3.66500	138.16348		3.66500	138.12931			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29626			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.08462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	102.05518			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.74871			0.00	0	20,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.40803			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60500	97.00058		3.60500	97.82344			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.60500	96.91971		3.60500	103.55502			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.81297			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.48648			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.59198			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.59500	112.42893		10.59500	112.39739			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.98771			0.00	1,000,000,000	500,000,000.00
IV19A	On 31/03/2028	Spot Bond		3.66500	138.16348		3.66500	138.12931			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	99.31694		100.00000	99.05139			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	95.72408		100.00000	95.47737			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	94.02919		100.00000	93.79114			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	88.01399		100.00000	87.40278			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	87.59124		100.00000	86.95652			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	83.92695		100.00000	83.46069			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87987			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96689			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99119			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond		5.90000	99.98384		5.90000	99.88698			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond		5.90000	99.87085		5.90000	99.77421			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		5.90000	99.64564		5.90000	99.54944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA436	On 04/09/2014	Spot Bond	6.10000		99.17131		6.10000	99.07279			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000		99.05639		6.10000	98.95809			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000		98.59935		6.10000	98.50196			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000		98.48575		6.10000	98.38858			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.36704			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.25393			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.90112			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20980			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16033			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.03804			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15502			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.85540			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01880			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01894			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01922			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01798			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88544			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.55174			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.52529			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.18867			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.91314			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.90363			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.24973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.10683			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.83428			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38348			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	100.48665			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30609			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.31416			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.31416			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.42820	100.00000	63.27454				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.35959			0.00	0	2,000,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.31115	100.00000	65.15119				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48709			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.02252	100.00000	23.96433				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	92.69521	100.00000	92.46231				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	90.92375	100.00000	90.70307				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.67011	100.00000	65.50928				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	73.59171	100.00000	73.45209				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	65.00592	100.00000	64.84844				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	58.51929	100.00000	58.37752				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66034			0.00	0	64,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68544			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42253			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	94.84536	100.00000	94.52055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.10749			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.84438			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000		140.07451		8.71000	140.04206			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78018			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51514			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.96509			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93757			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.53756			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.95500		99.83986		8.95500	99.81569			0.00	0	1,339,900,000.00
LGL03	On 03/04/2018	Spot Bond	9.10500		71.83110		9.10500	97.59391			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.57500		101.97662		9.57500	101.95028			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.94070			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.68500		100.96345		10.68500	100.93474			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02668			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13220			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20776			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29833			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.10117			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.50671			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.83900			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.38432			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.10654			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		71.15010		100.00000	71.01167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		92.69521	100.00000	92.46231				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.39099				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.37400				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		86.38498	100.00000	86.18267				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.94179				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23105				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.20086				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.81039				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.26306				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.56821				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.59932				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.92439				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.08821				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.25844				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.97117				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		63.77382	100.00000	63.61933				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.22853	100.00000	22.17468				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.26888	100.00000	54.13741				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.89500		102.75488	8.89500	102.73045				0.00	0	124,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.78500		102.67236	8.78500	102.64824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.68617			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.63861			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.01736			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.84360			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.85674			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.92239			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.15922			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.16635			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.19000		103.17025		8.19000	103.14763			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.96500		101.63004		8.96500	101.60582			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.76500		101.57072		9.76500	101.54441			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		101.89032		6.44500	101.87280			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46351			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.48040			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.77500		102.63050		9.77500	102.60356			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.68500		103.71573		7.68500	103.69448			0.00	0	6,390,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.94025			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.11500		100.26752		9.11500	100.24310			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.55564			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.64000		106.22215		9.64000	105.31190			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.64641		100.00000	14.61093			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.36423			0.00	0	2,230,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.81500		100.22717		8.81500	100.20356		136,844,060,000,000.00	15,524,000,000	7,566,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	5.93500	102.06619		5.93500	102.06618			0.00	0	28,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.78500	101.55080		7.78500	101.52973			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.75500	103.63246		8.75500	103.60834			0.00	0	511,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.86667		100.89771	6.84990			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.95678		100.61875	6.93983			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	101.18291			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19976			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20803			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.30952			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.42763			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44016		100.00000	0.43910			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44016		100.00000	0.43910			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.19500	95.91673		9.19500	95.89330			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.63500	101.94340		7.63500	101.92230			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.29500	99.39592		9.29500	99.37138			0.00	0	100,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61009			0.00	600,000,000	660,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.09000	104.43739		9.09000	104.41217			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10422			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.53000	104.36661		9.53000	104.34021			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.36472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond		9.29000	100.50019		9.29000	100.37490			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18163			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.41703			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.74648			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.02571			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44514			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34807			0.00	0	400,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.36575			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.38500	106.97921		7.38500	106.95813			0.00	0	834,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.11610			0.00	0	30,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.79500	114.53086		8.79500	114.50408			0.00	0	433,200,000.00
NBK4	On 28/10/2024	Spot Bond		10.88500	34.55304		10.88500	34.54326			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.58500	103.82347		7.58500	103.80235			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25134			0.00	0	700,000,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	99.87639			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.88500	105.19242		7.88500	105.17032			0.00	0	702,800,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42470			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	101.78874			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.17174		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.99998		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.90209		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.70512		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.85508		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	99.80609		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.78859		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.58325		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02074		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.96838		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.52325		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.28500		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.50233		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47532		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.12446		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.45875		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.45048		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.45015		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.45040		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.52181		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.05500	104.18818	10.05500	106.93434		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.51847		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.09000	102.92537	10.09000	105.70130		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.52181			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46717			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46748			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.23472			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63500		105.52012		8.63500	105.49589			0.00	0	10,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.88605			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.08412			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.17500		102.05846		10.17500	104.58033			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	100.15755			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13859			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.20500		111.66272		12.20500	111.62679			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.50788			0.00	0	2,450,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04270			0.00	300,000,000	300,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.08000		166.67719		2.08000	166.64310			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.82500		106.87648		8.82500	106.85100			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.61930			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.59434			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.45500		105.77573		9.45500	105.89065			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.04498			0.00	0	110,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.20881			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.98625			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.02301			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.00098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.65500	105.78326		9.65500	106.90474			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02306			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.04503			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.03035			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.85500	105.79097		9.85500	105.90157			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07447			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.05971			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.06706			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.33819			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.24885			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.08907			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.65500	114.37935		8.65500	114.35287			0.00	0	570,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.04000	120.97904		9.04000	120.94996			0.00	0	6,832,900,000.00
NRA023	On 31/05/2023	Spot Bond	1.97500	172.94548		1.97500	172.91059			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.43000	123.46514		9.43000	123.43405			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.60641			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.48995			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.18703			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44657			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94801			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.98126			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.11747			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.39900			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.59800		100.00000	17.55537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.27293	100.00000	44.16450				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.91500		104.35003	6.91500	104.33065				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		16.17780	100.00000	16.13860				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	97.32000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		56.74686	100.00000	56.60939				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.24605				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.85282				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.79234				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.71647				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.78587				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.67033				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.09975				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.74000		100.76397	9.74000	100.62638				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.44647				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.48853				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.50745				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.54950				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.73029				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.77233				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.64570				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.68500		105.57055	6.68500	105.55143				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000		98.95809	6.30000	98.94119				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		40.21205	8.13000	40.20329				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.69500	111.99867	6.68500	111.99033					228,557,122,930,500.00	34,138,479,900	33,183,251,500.00
R158	On 15/09/2015	Spot Bond	6.68500	112.01035	6.68500	111.99033					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.58500	92.72531	6.58500	92.70899					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68500	118.01952	6.68500	117.99843					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.51500	87.03587	6.51500	87.02071					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.34000	117.22516	8.31000	117.45476					3,151,514,820,666,000.00	77,879,474,900	16,384,400,000.00
R187P	On 21/12/2026	Spot Bond	8.05000	37.48850	8.05000	37.48042					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000	35.00335	7.97000	34.99588					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.57000	285.99385	1.57000	285.93929					2,879,380,000,000.00	1,834,000,000	34,694,353,800.00
R201	On 21/12/2014	Spot Bond	5.93500	101.76065	5.93000	101.74667					0.00	0	63,440,000,000.00
R202	On 07/12/2033	Spot Bond	1.79000	229.01932	1.79000	228.97426					20,350,742,700,000.00	11,369,130,000	73,248,980,000.00
R2023	On 28/02/2023	Spot Bond	8.15500	100.41785	8.13000	100.54655					502,204,604,926,500.00	61,582,416,300	31,649,600,000.00
R203	On 15/09/2017	Spot Bond	7.27000	105.46861	7.25500	105.49066					920,263,076,613,000.00	26,583,641,900	79,977,739,600.00
R2030	On 31/01/2030	Spot Bond	8.78000	97.11495	8.78000	97.09190					104,613,700,000,000.00	11,915,000,000	67,227,000,000.00
R2032	On 31/03/2032	Spot Bond	8.91500	95.34314	8.91500	96.49970					224,658,000,000,000.00	25,200,000,000	111,895,000,000.00
R2037	On 31/01/2037	Spot Bond	9.00000	99.09876	9.00000	99.07467					471,241,752,300,000.00	52,360,194,700	41,217,122,300.00
R204	On 21/12/2018	Spot Bond	7.56000	102.16886	7.54500	102.20437					671,723,323,740,000.00	88,852,291,500	02,526,270,000.00
R2048	On 28/02/2048	Spot Bond	9.06000	100.01527	9.06000	99.99119					1,209,663,140,274,000.00	33,516,902,900	12,658,400,000.00
R207	On 15/01/2020	Spot Bond	7.79500	97.61980	7.77500	97.68636					2,169,041,092,482,500.00	78,260,563,500	48,384,639,400.00
R208	On 31/03/2021	Spot Bond	7.96000	95.76139	7.94000	95.83955					1,420,015,580,912,000.00	78,393,917,200	10,780,470,200.00
R209	On 31/03/2036	Spot Bond	8.96000	76.07660	8.93000	76.28582					1,551,876,112,640,000.00	73,200,459,000	80,537,880,000.00
R210	On 31/03/2028	Spot Bond	1.76500	171.44219	1.76500	171.40858					5,798,025,000,000.00	3,285,000,000	25,605,700,200.00
R211	On 31/01/2017	Spot Bond	0.78000	131.81301	0.78000	131.79066					9,360,000,000.00	12,000,000	85,091,327,400.00
R212	On 31/01/2022	Spot Bond	1.52500	137.12682	1.52500	137.10077					32,320,850,000,000.00	21,194,000,000	25,988,511,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.81500	86.92800		8.79000	87.09907			2,511,263,657,694,500.00	84,885,270,300	76,169,379,500.00
R214	On 28/02/2041	Spot Bond		9.00000	77.31161		9.00000	77.29313			1,261,753,568,100,000.00	40,194,840,900	65,349,763,700.00
R226C	On 15/09/2014	Spot Bond		5.90000	99.02360		5.90000	99.00775			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.74500	95.67961		6.74500	95.66237			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.58500	92.72531		6.58500	92.70899			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.50500	89.88556		6.50500	89.86993			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.51500	87.03587		6.51500	87.02071			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.93500	97.49523		5.93500	97.47977			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.65500	94.08280		6.65500	94.06597			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.52500	91.21722		6.52500	91.20122			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.50500	88.36834		6.50500	88.35288			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.56500	85.46386		6.56500	85.44878			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.23000	81.20282		7.23000	81.18707			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.28000	78.24010		7.28000	78.22482			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.55000	74.72338		7.55000	74.70825			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.53000	72.06672		7.53000	72.05216			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.51000	69.51791		7.51000	69.50390			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.50000	67.03707		7.50000	67.02358			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.73500	63.75220		7.73500	63.73898			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.71500	61.45446		7.71500	61.44175			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.86000	58.60221		7.86000	58.58987			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.83000	56.50733		7.83000	56.49548			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.80000	54.50309		7.80000	54.49170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.77000	52.58513		7.77000	52.57418			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.73000	50.79300		7.73000	50.78247			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.69000	49.08087		7.69000	49.07075			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.25000	44.80206		8.25000	44.79216			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.21000	43.19997		8.21000	43.19048			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.17000	41.67122		8.17000	41.66210			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.13000	40.21205		8.13000	40.20329			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.09000	38.81892		8.09000	38.81051			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.05000	37.48850		8.05000	37.48042			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01000	36.21764		8.01000	36.20987			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97000	35.00335		7.97000	34.99588			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16479			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02438			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.95358			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.17658		100.00000	18.13255			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.73845		100.00000	6.72195			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.26297		100.00000	18.21873			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77765			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68888			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21860			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.69194			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37071			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94320			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58572			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.83339			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.45824			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71995			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21117			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.67866			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95471			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.74473			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	101.77549			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45455			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.48848			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.23078			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.23078			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53106			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.59120			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98362			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.85172		12.35000	107.81602			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84709			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.70621		100.00000	14.67057			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.32064			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.87472			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.72505			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.56173			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.43946			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.52061	100.00000		2.51457			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.71798	100.00000		13.68475			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.27781	100.00000		25.21657			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.40185	100.00000		13.30254			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.23429	100.00000		25.17315			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.55435			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	103.28132			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.24000		105.92701		9.24000	105.90086			0.00	0	822,800,000.00
RW23	On 10/12/2023	Spot Bond	9.38000		92.27463		9.38000	101.69332			0.00	0	150,000,000.00
RW28	On 10/12/2028	Spot Bond	9.94000		86.08143		9.94000	103.27034			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.31180			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		107.73693		7.88500	107.71429		43,027,656,500,000.00	5,456,900,000	5,156,900,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.09675			0.00	0	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.30500		102.17636		9.30500	102.15097			0.00	0	1,589,100,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.83774			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.60508			0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.66647			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.80852			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.81241			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33500		103.24022		7.33500	103.22001			0.00	0	1,009,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	9.04500	100.19661		9.04500	100.17240			0.00	0	2,380,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.14500	110.32509		8.14500	110.30115			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500	110.48501		8.00500	110.46144			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.93500	110.56510		7.93500	110.54172			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.65500	101.63715		8.65500	101.61374			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08000	110.39929		8.08000	110.37553			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04500	110.43928		8.04500	110.41561			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54813			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54037			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25097			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.30500	104.41989		8.30500	104.39680			0.00	0	180,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.23530			0.00	0	14,020,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43973			0.00	0	1,750,000,000.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.46816			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.09000	106.14650		9.09000	106.12072			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000	102.28350		9.96000	102.25649			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.33793			0.00	0	30,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.43883			0.00	0	260,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24138			0.00	0	460,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.00895			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.63500	102.17460		8.63500	102.15114			0.00	0	1,264,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.95941		100.00000	11.93265			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.67000	106.90185		9.67000	106.87397			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.04845			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.18000		98.89105		9.18000	98.86680			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.01000		95.31183		9.01000	95.28900			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.61934			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.96000		99.63517		9.96000	99.60872			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.64000		96.02323		9.64000	95.99867			0.00	0	10,124,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.73500		106.90726		7.73500	106.88521			0.00	0	438,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.10000		129.43185		2.10000	274.58308			0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.42500		103.81990		1.42500	129.73123			0.00	0	10,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.81000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09332			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.46986		100.00000	14.43481			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.00714		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000		113.92767		2.05000	127.77329			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.83423		6.50000	101.81644			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59854			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.31078			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.41498			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.28500		99.04323		9.28500	99.01868		140,425,875,750,000.00	15,123,950,000	3,490,900,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.59841			0.00	0	118,700,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34444			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.43724			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40133			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.35051			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.44918	100.00000	15.41175				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66844			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		61.10621	100.00000	60.91544				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56610			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.85431	100.00000	21.80137				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		23.66675	100.00000	23.59286				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.08030	100.00000	21.97641				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.98500	107.12689		7.98500	107.10372			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.14500	100.90939		9.14500	102.10189			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.60500	101.77235		8.60500	101.74905			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.07205			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.08671			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37958			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.09425			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58322			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.35500	102.71706		8.35500	102.69410			0.00	0	70,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.06484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.35829		0.00		0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.98124		0.00		0	0.00	
SSA06	On 16/04/2020	Spot Bond	9.49000	95.75275	9.49000	95.72850		0.00		0	1,319,900,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91956		0.00		0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41631		0.00		0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.79938		0.00		0	0.00	
SSN004	On 31/03/2021	Spot Bond	9.54800	88.32541	9.54800	88.30290		0.00		0	0.00	
SSN005	On 31/03/2021	Spot Bond	9.61000	88.05011	9.61000	88.02753		0.00		0	0.00	
SSN006	On 21/12/2014	Spot Bond	7.17500	101.23088	7.17500	101.21158		0.00		0	0.00	
SSN007	On 15/01/2020	Spot Bond	9.03500	92.41721	9.03500	92.39503		0.00		0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56760		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.43500	102.23378	8.43500	102.21083		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.35500	109.44477	2.35500	109.83878		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.49500	98.73986	8.49500	98.71742		0.00		0	0.00	
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.90297		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.31470		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.73000	106.18723	9.73000	106.15967		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81534		0.00		0	0.00	
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.47064		0.00		0	0.00	
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.53854		0.00		0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.02000	78.40143	10.02000	78.38061		0.00		0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.88289		0.00		0	0.00	
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.95817		0.00		0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.98035		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1076		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90159			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.55714			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.44310			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.42662			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.37758			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.31055			0.00	0	0.00
SY1103		On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.26123			0.00	0	0.00
SY1107		On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.08051			0.00	0	0.00
SY1108		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.06559			0.00	0	0.00
SY1109		On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1110		On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1111		On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95106			0.00	0	0.00
SY1112		On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95109			0.00	0	0.00
SY1113		On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.96608			0.00	0	0.00
SY1114		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86940			0.00	0	0.00
SY1115		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90187			0.00	0	0.00
SY1116		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88563			0.00	0	0.00
SY1117		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90207			0.00	0	0.00
SY1118		On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.83591			0.00	0	0.00
SY1119		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77000			0.00	0	0.00
SY1120		On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77000			0.00	0	0.00
SY1121		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.55673			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		2,280,000,000,000,000.00	22,800,000,000	11,400,000,000.00	
SY1124	On 14/08/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.14500	109.71994		7.14500	109.69890			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000	103.16689		8.92000	103.14229			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	70.25001		100.00000	70.25000			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	97.58713		100.00000	97.32620			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.32221		100.00000	29.25118			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94901			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.34862			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96804			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81994			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94297			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44665			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.47033			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.24652			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.73923			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	97.57257			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.40454			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93500	105.46709		7.93500	105.44442			0.00	0	120,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.94106			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.93942			0.00	0	80,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	99.95758		7.83000	99.93636			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93992			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93556			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94196			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93992			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.94234		7.16000	99.94172			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93589			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93622			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.92834			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92941			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.89716			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90085			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94204			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93942			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.95280		8.73000	104.19270			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94229			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93992			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.01500		91.72896		9.01500	101.24023			0.00	0	60,000,000.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94279			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93991			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93573			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93663			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.93695			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.92883			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93170			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90290			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90257			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90422			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94374			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.74126		101.06155	5.72706			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.94229			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.13582			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93490			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93163			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33454			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.94496			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94415			0.00	0	160,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94496			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94415			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94374			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94545			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94415			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93968			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.93968			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93968			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.93157			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93359			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90124			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89922			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90003			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.18500		105.28340		8.18500	105.26033			0.00	0	1,330,100,000.00
TL20	On 22/02/2020	Spot Bond	9.82500		86.39121		9.82500	86.33869			0.00	0	180,000,000.00
TN17	On 14/11/2017	Spot Bond	8.09500		104.87523		8.09500	104.85261			0.00	0	21,468,600,000.00
TN20	On 17/09/2020	Spot Bond	9.24000		109.25286		9.24000	109.22604		106,325,649,276,000.00	11,507,104,900	10,790,454,100.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.65507		100.00000	0.65303			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.45000		110.29095		9.45000	110.26328		7,560,000,000,000.00	800,000,000	8,090,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.65000		102.83255		9.65000	102.80578			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000		96.51313		9.57000	96.48862		20,143,893,000.00	2,104,900	4,007,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.28017			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.09273			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20160			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20525			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23686			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.24010			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39603			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.71931			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39599			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.15439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15763			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.08927			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.09531			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75923			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.80735			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.83406			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.83939			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.98848			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.31615			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.74928			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.06434			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.86664			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86042			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.84495			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.60575			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.07084			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.68722		0.00000	99.37368			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.44628			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.65623			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.88850			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.47353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.24314			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.41783			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.01557			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.31725			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.03698			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	96.94326			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.31578			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.50793		100.00000	13.47521			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03687			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.58325			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.51737			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.51658			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.49252			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.37462			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.01444			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83151			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59060			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.55816			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18082			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.70606			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93562			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.53154			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.34000	110.54239		9.34000	110.51497			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87496			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19306			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.59500	105.01480		9.59500	104.98806			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.31283			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26828			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32101			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.36536			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.36729			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29456			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.30273			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.04500	110.99012		7.04500	110.96923			0.00	0	10,300,000,000.00
WS05	On 01/08/2018	Spot Bond		1.26000	243.78416		1.26000	243.73963			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		7.00500	102.83331		7.00500	102.81407			0.00	0	10,000,000.00
WSP2	On 28/05/2017	Spot Bond		7.75500	104.32787		7.75500	104.30630			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.10000	104.74241		8.10000	104.71981			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.40000	103.91544		8.40000	103.89221			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.48000	103.84545		8.48000	103.82202			0.00	0	2,510,000,000.00
Z014	On 30/06/2015	Spot Bond		6.63500	93.94739		6.63500	93.93073			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.56500	92.18598		6.56500	92.16971			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.94500	97.81729		5.94500	97.80171			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.63500	93.93073		6.63500	93.91407			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.49000	68.19195		7.49000	68.17833			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	41.66726		100.00000	41.58821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	22.05501	100.00000	22.01316			0.00	0	0.00
Total for j-Bonds :										19,912,018,686,389,500.00	15,766,831,300	162 326 725 800.00
Grand Total:										19,912,019,126,097,700.00	15,766,844,528	162 330 360 422.00