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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2014

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 25/06/2014	Any day expiry		10.56170	10.56170		10.55850	10.55850		10.42	132,021,250.00	12,500	0.00
\$ / R	On 26/06/2014	Any day expiry		10.58380	10.58380		10.55850	10.55850		10.49	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry		10.58380	10.58380		10.55850	10.55850		10.50	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.01	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	1.06420	0.00106	2.11710	0.00212	1.064	15.05	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry		10.58720	10.58720		10.56360	10.56360		9.36	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	219.98160	0.21998	242.22610	0.24223	219.982	12.95	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.01950	0.00002	0.00700	0.00001	0.020	37.49	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry		10.58900	10.58900		10.56530	10.56530		9.54	0.00	0	90,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	174.54040	0.17454	195.92000	0.19592	174.540	11.81	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry		10.59070	10.59070		10.56700	10.56700		9.65	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	220.20510	0.22021	242.25260	0.24225	220.205	12.16	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	8.06820	0.00807	6.59770	0.00660	8.068	12.66	0.00	0	10,000.00
\$ / R	On 07/07/2014	Any day expiry		10.59930	10.59930		10.57560	10.57560		9.77	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	74.57850	0.07458	66.98480	0.06698	74.579	9.77	0.00	0	5,000.00
\$ / R	On 08/07/2014	Any day expiry		10.60100	10.60100		10.57740	10.57740		9.91	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	79.56170	0.07956	71.69130	0.07169	79.562	9.91	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	25.57740	0.02558	21.41590	0.02142	25.577	11.56	0.00	0	10,000.00

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 10/07/2014	Any day expiry		10.60440	10.60440	10.58080	10.58080		10.10	0.00	0	0.00
\$ / R	10.74	Call	43.09730	0.04310	37.45930	0.03746	43.097	11.13	0.00	0	250.00		
\$ / R		On 14/07/2014	Any day expiry		10.61120	10.61120	10.58770	10.58770		10.03	0.00	0	0.00
\$ / R	10.50	Call	166.50370	0.16650	152.40700	0.15241	166.504	10.55	0.00	0	1,500.00		
\$ / R	10.90	Call	23.71930	0.02372	21.91130	0.02191	23.719	11.71	0.00	0	1,000.00		
\$ / R		On 28/07/2014	Any day expiry		10.63520	10.63520	10.61190	10.61190		10.17	0.00	0	348.00
\$ / R	8.30	Put	0.00840	0.00001	0.00040	0.00000	0.008	21.43	0.00	0	4,700.00		
\$ / R	10.82	Call	71.49130	0.07149	66.96060	0.06696	71.491	11.32	0.00	0	4,700.00		
\$ / R		On 29/07/2014	Any day expiry		10.63700	10.63700	10.61360	10.61360		10.21	0.00	0	7,308.00
\$ / R	10.80	Put	242.30830	0.24231	260.65310	0.26065	242.308	11.24	0.00	0	500.00		
\$ / R	12.62	Call	0.21920	0.00022	0.22020	0.00022	0.219	18.45	0.00	0	500.00		
\$ / R		On 08/08/2014	Any day expiry		10.65430	10.65430	10.63080	10.63080		10.50	0.00	0	0.00
\$ / R	10.74	Call	122.62590	0.12263	115.82760	0.11583	122.626	10.93	0.00	0	250.00		
\$ / R		On 22/08/2014	Any day expiry		10.67850	10.67850	10.65490	10.65490		10.48	0.00	0	0.00
\$ / R	10.33	Put	48.68520	0.04869	54.89870	0.05490	48.685	10.10	0.00	0	19,547.00		
\$ / R	12.07	Call	6.95320	0.00695	7.09920	0.00710	6.953	15.77	0.00	0	19,547.00		
\$ / R		On 27/08/2014	Any day expiry		10.68720	10.68720	10.66360	10.66360		10.64	0.00	0	1,959.00
\$ / R	10.80	Put	258.61920	0.25862	275.59620	0.27560	258.619	11.07	0.00	0	500.00		
\$ / R	12.83	Call	1.11800	0.00112	1.15290	0.00115	1.118	16.78	0.00	0	500.00		
\$ / R		On 28/08/2014	Any day expiry		10.68900	10.68900	10.66530	10.66530		10.65	0.00	0	0.00
\$ / R	8.30	Put	0.10830	0.00011	0.13130	0.00013	0.108	18.53	0.00	0	5,000.00		
\$ / R	10.96	Call	104.07510	0.10408	99.72250	0.09972	104.075	11.76	0.00	0	5,000.00		
\$ / R		On 08/09/2014	Any day expiry		10.70830	10.70830	10.68460	10.68460		10.68	0.00	0	0.00
\$ / R	10.74	Call	194.80860	0.19481	185.09060	0.18509	194.809	10.84	0.00	0	250.00		
\$ / R		On 15/09/2014	Foreign Exchange Future		10.72070	10.72070	10.69680	10.69680		10.71	180,740,281.30	16,859	691,818.00
\$ / R	8.80	Put	0.92120	0.00092	0.98290	0.00098	0.921	15.75	0.00	0	920.00		
\$ / R	8.88	Put	1.08040	0.00108	1.15160	0.00115	1.080	15.36	0.00	0	26,804.00		
\$ / R	8.90	Put	1.12470	0.00112	1.19850	0.00120	1.125	15.26	0.00	0	15,296.00		
\$ / R	9.00	Put	1.37810	0.00138	1.46700	0.00147	1.378	14.77	0.00	0	35,000.00		
\$ / R	9.78	Put	9.10250	0.00910	9.68170	0.00968	9.103	11.17	0.00	0	920.00		
\$ / R	10.00	Put	19.05410	0.01905	20.34090	0.02034	19.054	10.51	19,054.10	1,000	72,800.00		
\$ / R	10.10	Put	26.45600	0.02646	28.27190	0.02827	26.456	10.21	0.00	0	600.00		
\$ / R	10.19	Put	37.22800	0.03723	39.85000	0.03985	37.228	10.11	0.00	0	6,220.00		
\$ / R	10.20	Put	38.89080	0.03889	41.64150	0.04164	38.891	10.12	0.00	0	48,650.00		
\$ / R	10.21	Put	40.60840	0.04061	43.49020	0.04349	40.608	10.14	0.00	0	15,296.00		
\$ / R	10.23	Put	44.21200	0.04421	47.36790	0.04737	44.212	10.16	0.00	0	27,284.00		
\$ / R	10.25	Put	48.04630	0.04805	51.49050	0.05149	48.046	10.18	0.00	0	10,900.00		
\$ / R	10.30	Put	58.68820	0.05869	62.91300	0.06291	58.688	10.24	0.00	0	7,700.00		
\$ / R	10.38	Put	79.06690	0.07907	84.70540	0.08471	79.067	10.34	0.00	0	250.00		
\$ / R	10.40	Call	405.54130	0.40554	387.66110	0.38766	405.541	10.36	0.00	0	2,000.00		
\$ / R	10.40	Put	84.84130	0.08484	90.86110	0.09086	84.841	10.36	0.00	0	900.00		
\$ / R	10.48	Put	110.79660	0.11080	118.44090	0.11844	110.797	10.45	0.00	0	4,000.00		
\$ / R	10.50	Call	338.71710	0.33872	322.88770	0.32289	338.717	10.48	0.00	0	5,000.00		
\$ / R	10.50	Put	118.01710	0.11802	126.08770	0.12609	118.017	10.48	590,085.50	5,000	18,300.00		
\$ / R	10.51	Call	332.43910	0.33244	316.82610	0.31683	332.439	10.49	0.00	0	5,000.00		
\$ / R	10.52	Put	125.53570	0.12554	134.03870	0.13404	125.536	10.50	0.00	0	4,700.00		
\$ / R	10.55	Put	137.37630	0.13738	146.53650	0.14654	137.376	10.54	0.00	0	10,000.00		
\$ / R	10.57	Call	296.34690	0.29635	282.05100	0.28205	296.347	10.56	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	10.57	Put	145.64690	0.14565	155.25100	0.15525	145.647	10.56	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	154.22190	0.15422	164.27090	0.16427	154.222	10.58	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	279.32200	0.27932	265.69420	0.26569	279.322	10.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	158.62200	0.15862	168.89420	0.16889	158.622	10.60	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	181.75560	0.18176	193.15200	0.19315	181.756	10.66	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	242.23610	0.24224	230.18230	0.23018	242.236	10.68	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	212.56390	0.21256	225.29560	0.22530	212.564	10.75	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	207.18110	0.20718	196.86070	0.19686	207.181	10.91	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	287.65090	0.28765	302.82940	0.30283	287.651	11.23	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	175.04190	0.17504	166.50950	0.16651	175.042	11.27	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	147.93830	0.14794	141.00710	0.14101	147.938	11.63	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	129.90370	0.12990	124.07420	0.12407	129.904	11.91	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	409.20370	0.40920	427.27420	0.42727	409.204	11.91	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	108.10430	0.10810	103.64270	0.10364	108.104	12.31	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	106.15440	0.10615	101.81600	0.10182	106.154	12.35	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	82.58430	0.08258	79.74830	0.07975	82.584	12.91	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	69.84090	0.06984	67.73680	0.06774	69.841	13.35	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	64.36290	0.06436	62.56830	0.06257	64.363	13.56	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	57.54820	0.05755	56.13300	0.05613	57.548	13.87	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	55.76780	0.05577	54.45030	0.05445	55.768	13.95	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	54.90320	0.05490	53.63180	0.05363	54.903	14.00	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	834.20320	0.83420	856.83180	0.85683	834.203	14.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	54.05420	0.05405	52.83020	0.05283	54.054	14.04	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	32.00060	0.03200	31.83870	0.03184	32.001	15.39	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	25.00930	0.02501	25.08310	0.02508	25.009	15.86	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,304.30930	1.30431	1,328.28310	1.32828	1,304.309	15.86	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	16.40350	0.01640	16.70730	0.01671	16.403	16.70	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	14.55960	0.01456	14.89950	0.01490	14.560	16.95	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	13.73060	0.01373	14.08420	0.01408	13.731	17.08	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	12.77230	0.01277	13.14060	0.01314	12.772	17.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	8.34920	0.00835	8.75360	0.00875	8.349	18.20	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.73300	10.73300	10.70910	10.70910		10.73	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	122.73180	0.12273	130.19940	0.13020	122.732	10.51	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	137.96540	0.13797	146.29180	0.14629	137.965	10.56	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.74000	10.74000	10.71610	10.71610		10.95	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	272.80030	0.27280	287.01410	0.28701	272.800	11.14	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	7.50730	0.00751	6.95180	0.00695	7.507	18.84	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.74530	10.74530	10.72170	10.72170		10.94	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.45270	0.00045	0.47740	0.00048	0.453	17.35	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	167.40100	0.16740	160.17130	0.16017	167.401	11.75	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.76230	10.76230	10.73850	10.73850		11.04	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	264.83240	0.26483	252.81820	0.25282	264.832	11.02	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.80190	10.80190	10.77780	10.77780		11.28	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.23080	0.00123	1.27390	0.00127	1.231	17.01	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	284.49890	0.28450	297.34510	0.29735	284.499	11.28	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	154.35100	0.15435	148.58470	0.14858	154.351	12.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	21.11440	0.02111	21.97280	0.02197	21.114	20.08	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.81320	10.81320	10.78900	10.78900		11.29	0.00	0	0.00

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\$ / R	On 04/11/2014	Any day expiry	10.16	Put	58.25170	0.05825	60.80680	0.06081	58.252	10.61	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	76.03970	0.07604	74.23090	0.07423	76.040	15.11	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.85280	10.85280	10.82820	10.82820		11.45	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	292.14100	0.29214	302.17140	0.30217	292.141	11.37	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	35.04420	0.03504	35.82430	0.03582	35.044	21.28	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.85840	10.85840	10.83380	10.83380		11.46	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.23890	0.00224	2.32330	0.00232	2.239	16.61	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	203.68630	0.20369	196.66280	0.19666	203.686	12.72	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.88290	10.88290	10.85810	10.85810		11.59	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.88480	10.88480	10.86000	10.86000		11.59	72,427,459.20	6,654	157,904.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	10.21150	0.01021	10.43850	0.01044	10.211	13.85	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	17.89730	0.01790	18.12060	0.01812	17.897	12.63	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	31.44410	0.03144	32.38600	0.03239	31.444	11.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	39.46800	0.03947	41.13340	0.04113	39.468	11.26	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	52.29070	0.05229	54.28780	0.05429	52.291	11.11	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	850.34910	0.85035	827.87160	0.82787	850.349	10.98	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	65.54910	0.06555	67.87160	0.06787	65.549	10.98	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	685.45350	0.68545	663.78180	0.66378	685.454	10.72	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	109.25980	0.10926	115.29990	0.11530	109.260	10.66	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	111.53460	0.11153	118.30510	0.11831	111.535	10.65	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	114.50100	0.11450	121.36070	0.12136	114.501	10.67	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	120.59050	0.12059	127.62150	0.12762	120.590	10.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	140.08650	0.14009	147.63310	0.14763	140.086	10.81	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	143.51710	0.14352	151.14940	0.15115	143.517	10.82	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	161.44740	0.16145	169.50300	0.16950	161.447	10.91	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	180.68240	0.18068	189.15860	0.18916	180.682	10.99	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	214.17040	0.21417	223.30670	0.22331	214.170	11.13	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	246.19160	0.24619	255.88570	0.25589	246.192	11.25	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	415.47940	0.41548	400.61360	0.40061	415.479	11.30	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	410.41060	0.41041	395.62050	0.39562	410.411	11.32	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	306.84910	0.30685	317.47430	0.31747	306.849	11.45	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	353.43910	0.35344	340.02810	0.34003	353.439	11.52	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	369.83820	0.36984	383.73470	0.38373	369.838	11.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	414.92010	0.41492	429.62070	0.42962	414.920	11.90	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	482.87780	0.48288	498.64730	0.49865	482.878	12.21	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	554.62450	0.55462	571.36590	0.57137	554.624	12.52	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	173.49480	0.17349	167.95350	0.16795	173.495	13.45	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	152.12460	0.15212	147.41090	0.14741	152.125	13.87	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	107.40850	0.10741	104.30840	0.10431	107.409	15.05	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	106.43240	0.10643	103.36960	0.10337	106.432	15.08	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	98.15310	0.09815	95.42540	0.09543	98.153	15.35	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	83.34410	0.08334	81.20890	0.08121	83.344	15.93	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	82.65300	0.08265	80.54380	0.08054	82.653	15.96	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	49.33330	0.04933	48.52540	0.04853	49.333	18.09	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	47.47870	0.04748	47.99490	0.04799	47.479	18.27	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	45.22190	0.04522	46.71440	0.04671	45.222	19.07	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	45.08580	0.04509	46.59580	0.04660	45.086	19.17	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	20.70830	0.02071	20.77640	0.02078	20.708	23.51	0.00	0	900.00

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 15/12/2014	Any day expiry		10.89050	10.89050	10.86560	10.86560		11.57	0.00	0	0.00
\$ / R	10.80	Put	296.17940	0.29618	306.69950	0.30670	296.179	11.40	0.00	0	500.00		
\$ / R	13.80	Call	44.66970	0.04467	46.66000	0.04666	44.670	21.77	0.00	0	500.00		
\$ / R		On 23/12/2014	Any day expiry		10.90550	10.90550	10.88050	10.88050		11.55	0.00	0	0.00
\$ / R	8.30	Put	3.31860	0.00332	3.43530	0.00344	3.319	16.40	0.00	0	5,000.00		
\$ / R	11.20	Call	257.09950	0.25710	248.54740	0.24855	257.100	12.46	0.00	0	5,000.00		
\$ / R		On 28/01/2015	Any day expiry		10.97610	10.97610	10.95050	10.95050		11.73	0.00	0	0.00
\$ / R	8.30	Put	5.39240	0.00539	4.79700	0.00480	5.392	16.27	0.00	0	5,000.00		
\$ / R	10.80	Put	302.50450	0.30250	313.66130	0.31366	302.505	11.47	0.00	0	300.00		
\$ / R	11.20	Call	321.03010	0.32103	311.48650	0.31149	321.030	12.42	0.00	0	5,000.00		
\$ / R	14.27	Call	67.11600	0.06712	67.96360	0.06796	67.116	22.94	0.00	0	300.00		
\$ / R		On 25/02/2015	Any day expiry		11.03140	11.03140	11.00540	11.00540		11.86	0.00	0	0.00
\$ / R	10.80	Put	305.07890	0.30508	316.03330	0.31603	305.079	11.51	0.00	0	300.00		
\$ / R	14.50	Call	71.30660	0.07131	72.88650	0.07289	71.307	22.54	0.00	0	300.00		
\$ / R		On 26/02/2015	Any day expiry		11.03340	11.03340	11.00730	11.00730		11.86	0.00	0	0.00
\$ / R	8.30	Put	7.15430	0.00715	5.75100	0.00575	7.154	16.14	0.00	0	5,000.00		
\$ / R	11.15	Call	388.92180	0.38892	378.07550	0.37808	388.922	12.25	0.00	0	5,000.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		11.06900	11.06900	11.04260	11.04260		11.97	0.00	0	23,611.00
\$ / R	10.10	Put	88.81550	0.08882	93.12830	0.09313	88.815	11.14	0.00	0	69,965.00		
\$ / R	10.32	Put	132.28870	0.13229	138.02320	0.13802	132.289	11.04	0.00	0	24,155.00		
\$ / R	10.51	Put	182.21090	0.18221	189.40250	0.18940	182.211	10.97	0.00	0	23,800.00		
\$ / R	10.75	Put	281.72670	0.28173	291.91330	0.29191	281.727	11.41	0.00	0	10,000.00		
\$ / R	10.79	Put	300.67270	0.30067	311.36720	0.31137	300.673	11.49	0.00	0	1,112.00		
\$ / R	10.90	Put	356.12640	0.35613	368.21560	0.36822	356.126	11.69	0.00	0	46,165.00		
\$ / R	12.00	Call	216.30410	0.21630	211.43100	0.21143	216.304	14.42	0.00	0	10,000.00		
\$ / R	12.61	Call	143.65130	0.14365	141.24420	0.14124	143.651	15.95	0.00	0	23,800.00		
\$ / R	13.05	Call	111.08460	0.11108	109.78500	0.10979	111.085	17.04	0.00	0	24,155.00		
\$ / R	14.20	Call	93.85200	0.09385	95.69830	0.09570	93.852	21.67	0.00	0	46,165.00		
\$ / R		On 27/03/2015	Any day expiry		11.09070	11.09070	11.06420	11.06420		12.09	0.00	0	0.00
\$ / R	10.80	Put	305.95120	0.30595	317.68040	0.31768	305.951	11.51	0.00	0	300.00		
\$ / R	14.85	Call	73.27980	0.07328	71.53880	0.07154	73.280	22.44	0.00	0	300.00		
\$ / R		On 28/04/2015	Any day expiry		11.15700	11.15700	11.12950	11.12950		12.24	0.00	0	0.00
\$ / R	10.80	Put	307.83340	0.30783	319.91740	0.31992	307.833	11.57	0.00	0	300.00		
\$ / R	15.15	Call	76.16150	0.07616	77.78480	0.07778	76.161	22.16	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.21710	11.21710	11.18870	11.18870		12.37	0.00	0	0.00
\$ / R	10.80	Put	308.59870	0.30860	319.87880	0.31988	308.599	11.62	0.00	0	300.00		
\$ / R	15.48	Call	76.36300	0.07636	76.83540	0.07684	76.363	21.99	0.00	0	300.00		
\$ / R		On 12/06/2015	Foreign Exchange Future		11.39940	11.39940	11.39940	11.39940		13.17	3,533,814.00	310	8,196.00
\$ / R		On 26/06/2015	Any day expiry		11.27930	11.27930	11.25000	11.25000		12.47	0.00	0	0.00
\$ / R	10.80	Put	308.52560	0.30853	320.28880	0.32029	308.526	11.64	0.00	0	300.00		
\$ / R	15.88	Call	76.06260	0.07606	76.02810	0.07603	76.063	21.99	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.34850	11.34850	11.31910	11.31910		12.78	0.00	0	0.00
\$ / R	10.80	Put	311.11230	0.31111	324.39230	0.32439	311.112	11.74	0.00	0	300.00		
\$ / R	16.15	Call	79.64970	0.07965	78.69650	0.07870	79.650	21.74	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.40940	11.40940	11.37980	11.37980		12.95	0.00	0	0.00
\$ / R	10.80	Put	316.65050	0.31665	328.44770	0.32845	316.650	11.90	0.00	0	300.00		
\$ / R	16.50	Call	74.70600	0.07471	75.38630	0.07539	74.706	21.39	0.00	0	300.00		
\$ / R		On 14/09/2015	Foreign Exchange Future		11.44720	11.44720	11.41750	11.41750		13.07	0.00	0	0.00

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 14/09/2015	Foreign Exchange Future	10.56	Put	237.62710		0.23763		247.47920	0.24748	237.627	11.88	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	292.37290		0.29237		288.02320	0.28802	292.373	16.17	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.47650		11.47650		11.44690	11.44690		13.18	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	322.11970		0.32212		332.80230	0.33280	322.120	12.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.97800		0.07898		78.84330	0.07884	78.978	21.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.53950		11.53950		11.50970	11.50970		13.31	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	324.08190		0.32408		336.37710	0.33638	324.082	12.13	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	83.61900		0.08362		83.78970	0.08379	83.619	21.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.59830		11.59830		11.56840	11.56840		13.41	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	326.00440		0.32600		337.36690	0.33737	326.004	12.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	77.79460		0.07779		75.72670	0.07573	77.795	21.10	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.63820		11.63820		11.60820	11.60820		13.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,042.33640		1.04234		1,025.68610	1.02569	1,042.336	12.35	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.65290		11.65290		11.62290	11.62290		13.50	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	326.86540		0.32687		338.51960	0.33852	326.865	12.24	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	70.21900		0.07022		72.48160	0.07248	70.219	20.86	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.72070		10.72070		10.69680	10.69680		10.71	53,603.50	5	1,055.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.88480		10.88480		10.86000	10.86000		11.59	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	42,059.85670		0.42060		40,565.39550	0.40565	42,059.857	11.28	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.06900		11.06900		11.04260	11.04260		11.97	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.20090		18.20090		18.14670	18.14670		10.44	10,338,111.20	568	39,720.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	18.74070		0.01874		20.41450	0.02041	18.741	12.23	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	44.69630		0.04470		46.71050	0.04671	44.696	9.82	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	59.51970		0.05952		66.87680	0.06688	59.520	9.53	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	114.11500		0.11412		126.40860	0.12641	114.115	9.79	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	128.15320		0.12815		141.57130	0.14157	128.153	9.85	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	134.53270		0.13453		124.54990	0.12455	134.533	11.97	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	71.54980		0.07155		64.26820	0.06427	71.550	12.33	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	67.14160		0.06714		60.19050	0.06019	67.142	12.36	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	46.97490		0.04697		41.63620	0.04164	46.975	12.48	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.46180		18.46180		18.40530	18.40530		11.23	0.00	0	7,171.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	588.21500		0.58822		620.70450	0.62070	588.215	11.31	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.58950		18.58950		18.53110	18.53110		11.78	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	473.37140		0.47337		499.21120	0.49921	473.371	11.46	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	615.46000		0.61546		644.80320	0.64480	615.460	11.70	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	689.06160		0.68906		723.25550	0.72326	689.062	11.82	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	151.39830		0.15140		145.13560	0.14514	151.398	14.73	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	98.52890		0.09853		95.25320	0.09525	98.529	15.22	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	97.26610		0.09727		94.06090	0.09406	97.266	15.23	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.74710		18.74710		18.68680	18.68680		12.34	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150		19.30150		19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10538		0.10538		0.10479	0.10479		11.46	0.00	0	2,751.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10706		0.10706		0.10645	0.10645		13.48	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10897		0.10897		0.10834	0.10834		13.79	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future			14.62380		14.62380		14.55200	14.55200		10.55	731,190.00	50	69,925.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	16.91020		0.01691	20.98810	0.02099		16.910	10.31	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	41.98400		0.04198	52.51110	0.05251		41.984	9.99	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	67.47060		0.06747	82.46690	0.08247		67.471	10.10	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	149.46580		0.14947	175.50160	0.17550		149.466	10.33	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	160.23780		0.16024	187.47780	0.18748		160.238	10.35	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	57.65090		0.05765	51.93390	0.05193		57.651	13.08	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	24.35210		0.02435	22.12490	0.02212		24.352	14.56	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.85330		14.85330	14.77950	14.77950			11.28	534,718.80	36	13,238.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	48.37620		0.04838	55.38430	0.05538		48.376	10.83	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	76.35650		0.07636	86.41120	0.08641		76.356	10.70	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	126.67710		0.12668	118.05860	0.11806		126.677	13.86	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.11220		15.11220	15.03590	15.03590			11.74	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030		15.51030	15.51030	15.51030			12.45	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			494.82800		494.82800	496.39900	496.39900				0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.23200		502.23200	503.83400	503.83400				0.00	0	0.00
AL12	On 05/02/2015	Index Future			510.00800		510.00800	511.63100	511.63100				0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.20000		424.20000	424.80000	424.80000				0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.54700		430.54700	431.16200	431.16200				0.00	0	0.00
AL7T	On 07/08/2014	Index Future			498.36000		498.36000	499.51900	499.51900				0.00	0	1.00
AL7T	On 06/11/2014	Index Future			505.81700		505.81700	507.00000	507.00000				0.00	0	0.00
ALBI	On 07/08/2014	Index Future			453.02700		453.02700	454.02500	454.02500				0.00	0	645.00
ALBI	On 06/11/2014	Index Future			459.80600		459.80600	460.82500	460.82500				0.00	0	0.00
ALBI	On 05/02/2015	Index Future			466.92500		466.92500	467.95700	467.95700				0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.00870		10.00870	9.97620	9.97620			10.20	500,435.00	50	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.10050		10.10050	10.06680	10.06680			10.53	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	68.57020		0.06857	71.83640	0.07184		68.570	10.61	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	159.40460		0.15940	168.31380	0.16831		159.405	10.52	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	314.71780		0.31472	294.03510	0.29404		314.718	10.53	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	108.79440		0.10879	102.07390	0.10207		108.794	11.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	100.95110		0.10095	94.77320	0.09477		100.951	12.07	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20660		10.20660	10.17110	10.17110			11.24	0.00	0	225.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960		10.43960	10.43960	10.43960			11.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.97640		9.97640	9.93960	9.93960			9.14	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.10670		10.10670	10.06920	10.06920			10.56	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			22.90240		22.90240	-16.97260	-16.97260				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			675.05560		675.05560	657.65520	657.65520				0.00	0	26,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFH	On 12/12/2014	Can-Do Future		757.32630	757.32630		738.89610	738.89610			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		92.36820	92.36820		-148.06520	-148.06520			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		612.77010	612.77010		596.25960	596.25960			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		75.52620	75.52620		72.26570	72.26570			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		0.00000	0.00000		1.80400	1.80400			0.00	5,000	0.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		1,246.02820	1,246.02820		1,078.85610	1,078.85610			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.02230	12.02230		11.95590	11.95590		11.05	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.21690	12.21690		12.14870	12.14870		11.87	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.43690	12.43690		12.36650	12.36650		12.53	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.71240	1.71240		1.70700	1.70700		10.16	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.73170	1.73170		1.72620	1.72620		11.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.12127	124.12127		123.99960	123.99960			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.51250	124.51250		124.39207	124.39207			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		9.73574	83.81892		9.69865	84.09061			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.83787	81.28839		9.79928	81.56625			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.94016	82.54770		9.90032	82.82965			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		451.96700	451.96700		452.89000	452.89000			0.00	0	524.00
GOVI	On 06/11/2014	GOVI		458.73000	458.73000		459.67300	459.67300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		465.83200	465.83200		466.78700	466.78700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.18596	117.18596		117.07278	117.07278			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.95389	118.95389		118.84200	118.84200			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		122.05992	122.05992		121.93977	121.93977			22,703,145.12	186	911.00
I2038	On 06/11/2014	Bond Future		123.90141	123.90141		123.78244	123.78244			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		122.06715	122.06715		121.94754	121.94754			0.00	0	5,218.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future		122.56331	122.56331		122.44491	122.44491			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.46361	127.46361		127.33770	127.33770			10,197,088.80	80	2,800.00
I2050	On 06/11/2014	Bond Future		129.38645	129.38645		129.26155	129.26155			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.87100	216.87100		216.70000	216.70000			0.00	0	1,266.00
IGOV	On 06/11/2014	Index Future		220.14200	220.14200		219.97300	219.97300			0.00	0	87.00
IGOV	On 05/02/2015	Index Future		223.57700	223.57700		223.40300	223.40300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		588.52200	588.52200		587.70200	587.70200			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		597.41200	597.41200		596.58200	596.58200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.54951	143.54951		143.38474	143.38474			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		5.79000	94.21000		5.79000	94.21000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.07000	93.93000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.13000	93.87000		6.11000	93.89000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.28000	93.72000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.36000	93.64000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.48000	93.52000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.73000	93.27000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.98000	93.02000		6.94000	93.06000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.17000	92.83000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.33000	92.67000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.46000	92.54000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.59000	92.41000		7.55000	92.45000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.31520	9.31520		9.24770	9.24770		7.23	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future		9.37680	9.37680		9.31000	9.31000		8.89	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.36410	1.36410		1.36040	1.36040			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.36460	1.36460		1.36090	1.36090			0.00	0	0.00
R157	On 07/08/2014	Bond Future		6.78310	112.44487		6.74017	112.49176		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future		7.01844	107.31498		6.95867	107.36531		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		7.38167	108.97777		7.29539	109.02861		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		8.36109	117.75524		8.32835	118.03273		9.32	4,710,209.60	40	48,860.00
R186	On 07/08/2014	Bond Future	7.60	Call	57.29000	0.05729	85.42000	0.08542	57.290	9.08	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	435.89000	0.43589	545.83000	0.54583	435.890	9.23	0.00	0	105.00

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 07/08/2014	Bond Future	8.25	Call	1,082.98000		1.08298		1,264.08000	1.26408	1,082.980	9.32	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,242.42000		1.24242		1,183.74000	1.18374	1,242.420	9.42	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	512.18000		0.51218		493.65000	0.49365	512.180	9.57	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	216.27000		0.21627		212.76000	0.21276	216.270	9.69	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	60.53000		0.06053		61.66000	0.06166	60.530	9.84	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.44057		119.51707		8.40627	119.80166		10.15	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	904.36000		0.90436		883.45000	0.88345	904.360	10.46	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.51708		116.07297		8.48155	116.36160		10.53	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,238.82000		2.23882		2,238.10000	2.23810	2,238.820	10.78	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			287.17360		287.17360		286.45725	286.45725			0.00	0	905.00
R197	On 06/11/2014	Bond Future			291.50567		291.50567		290.78571	290.78571			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.98544		102.17998		5.94230	102.19547		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			229.76466		229.76466		229.54173	229.54173		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			233.23076		233.23076		233.00999	233.00999			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.22644		100.58264		8.18886	100.80635		7.68	23,536,337.76	234	12,508.00
R2023	On 06/11/2014	Bond Future			8.31767		98.16745		8.27806	98.39696		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.40825		99.68795		8.36693	99.92076		8.77	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			7.35152		105.79698		7.31960	105.88527		2.99	26,449,245.00	250	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	45.83000		0.04583		57.42000	0.05742	45.830	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.48205		103.21687		7.44593	103.30907		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	199.04000		0.19904		226.74000	0.22674	199.040	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	280.83000		0.28083		315.33000	0.31533	280.830	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.62089		104.81575		7.58091	104.90913		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,089.74000		1.08974		1,145.44000	1.14544	1,089.740	3.07	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			8.88890		92.86038		8.85648	93.11616			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future			8.96968		94.25042		8.93592	94.51241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future		9.04921	91.70338		9.01438	91.96916			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		9.11670	94.41968		9.07400	94.80712			0.00	0	10,002.00
R2037	On 06/11/2014	Bond Future		9.19381	95.83309		9.14956	96.22875			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.26973	93.06008		9.22414	93.46173			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.60800	102.55263		7.58106	102.65195		4.28	0.00	0	14,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	345.54000	0.34554	332.23000	0.33223	345.540	4.36	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.71879	104.08706		7.68918	104.19038		4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	704.06000	0.70406	680.54000	0.68054	704.060	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.82933	101.66466		7.79754	101.76931		4.54	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		9.20857	99.17712		9.17066	99.55353			0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future		9.28501	96.23504		9.24571	96.61949			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.36053	97.72573		9.32005	98.11585			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		7.86009	97.89009		7.82307	98.04862		5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future		7.96202	99.35505		7.92223	99.51841		5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future		8.06450	97.25282		8.02231	97.41847		5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future		8.14181	98.91474		8.09593	99.08687		5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,465.14000	1.46514	1,555.78000	1.55578	1,465.140	5.83	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		8.02560	95.99459		7.98818	96.17685		6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	373.78000	0.37378	353.81000	0.35381	373.780	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.12256	94.03294		8.08277	94.22027		7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	890.68000	0.89068	840.77000	0.84077	890.680	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.21783	95.48962		8.17604	95.67960		6.97	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		9.03275	76.02341		8.99482	76.30766		13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future		9.10620	74.01459		9.06693	74.30495		15.84	0.00	0	100.00

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	8.50	Call	1,117.73000		1.11773		1,207.97000	1.20797	1,117.730	15.58	239,194.22	214	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,710.91000		1.71091		1,831.02000	1.83102	1,710.910	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,305.46000		2.30546		2,450.23000	2.45023	2,305.460	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,470.62000		2.47062		2,621.52000	2.62152	2,470.620	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,643.68000		2.64368		2,799.22000	2.79922	2,643.680	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,349.48000		2.34948		2,232.50000	2.23250	2,349.480	16.01	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,648.13000		1.64813		1,556.52000	1.55652	1,648.130	16.17	705,399.64	428	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,463.33000		1.46333		1,379.64000	1.37964	1,463.330	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	817.14000		0.81714		764.42000	0.76442	817.140	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	752.28000		0.75228		703.01000	0.70301	752.280	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	688.35000		0.68835		645.96000	0.64596	688.350	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.17721		75.16130		9.13684	75.45595		15.80	0.00	0	0.00
R209	On 05/02/2015	Bond Future	9.00	Put	4,406.49000		4.40649		0.00000	0.00000	4,406.490	15.66	396,584.10	90	90.00
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			172.30160		172.30160		172.13488	172.13488			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.86146		172.86146		172.69645	172.69645			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			131.06046		131.06046		130.94365	130.94365			0.00	0	390.00
R211	On 06/11/2014	Bond Future			133.03781		133.03781		132.92246	132.92246			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			135.53859		135.53859		135.31439	135.31439			0.00	0	20,029.00
R212	On 06/11/2014	Bond Future			137.58353		137.58353		137.35926	137.35926			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.88510		86.94738		8.85237	87.19541		12.08	0.00	0	24,963.00
R213	On 06/11/2014	Bond Future			8.96437		84.70750		8.93035	84.96136		13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.04256		86.01956		9.00750	86.27713		13.78	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			9.12216		76.85392		9.08926	77.11009		14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.19567		74.71594		9.16158	74.97781		16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,986.04000		2.98604		3,153.28000	3.15328	2,986.040	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,260.32000		1.26032		1,217.33000	1.21733	1,260.320	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.26808		75.87327		9.23301	76.13904		16.51	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	21,055.36000		21,055.36000		20,971.61000	20,971.61000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.94840		4.94840		4.93040	4.93040		8.39	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.93490		4.93490		4.91520	4.91520		9.00	0.00	0	0.00

Total for Derivatives : **490,427,206.84** **49,554** **3 682 700.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.95205			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.18000		103.44363		7.18000	103.38415			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07957			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.71000		104.62755		8.71000	104.55485			0.00	0	4,200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.44969			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.40500		102.36382		9.40500	102.28674			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.70114			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.79866			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.57500		96.38251		9.57500	96.30905			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.28000		102.65488		7.28000	102.59506			1,456,000,000.00	200,000	160,800,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.14482			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.85000		105.12183		8.85000	105.04765			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000		137.74087		1.28000	137.54896			608,000,000,000.00	475,000,000	365,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.23000		128.03414		2.23000	270.55563			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.66517			0.00	300,000,000	150,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60223			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19825			0.00	0	500,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.20637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.21167				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.52552				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.62356				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.47407				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.94000	105.72541	7.94000	105.65832				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68659				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.64500	102.79080	7.64500	102.72746				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.15701				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67487				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.74604				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.55848				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.81718				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.03921				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.09440				0.00	1,080,000,000	1,080,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.51206				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.04996				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	130.03175	2.93000	129.83341				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	118.18125	4.03000	117.99038				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.59506	4.78000	104.41941				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.92000	107.57738	5.92000	107.38684				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.25000	114.72521	11.25000	114.62119				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.44477				0.00	0	1,700,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.92295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.91993			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.91607			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.53000	112.23078		4.53000	112.04486			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	56.65820		100.00000	56.24742			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.97000	171.06177		1.97000	170.81391			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	160.03970		2.76000	159.79757			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.00000	173.25176		2.00000	173.00030			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond		7.91000	105.18054		7.91000	105.18053			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.79000	183.53335		1.79000	183.27010			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.24625	75.27996		8.24625	75.23095			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.24625	75.27996		8.24625	75.23095			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	100.08407			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.65000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.40000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	88.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	88.24000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.53363			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42541			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.68000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.18500	100.91836		7.18500	100.86078			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	88.62000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	91.58000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.06000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.47000		110.74570	7.47000	110.67952				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.50058				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	85.78000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	85.52000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.84312	2.54000	107.41575				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.91867	2.49000	156.92622				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.61899	2.39000	208.66782				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	84.97000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.75000		91.02326	9.75000	90.95265				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	94.34000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.10000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	102.10095				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	90.69000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	99.06500				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		106.49218	9.63000	106.41012				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	109.94000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.69000		106.04425	9.69000	105.96203				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond	9.11000	89.95054		9.11000	89.88488			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.78500	105.34049		9.78500	105.25804			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.33595			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.22348			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.45000	107.27304		8.45000	107.20069			3,380,000,000.00	400,000	1,420,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.11500	103.65352		9.11500	103.57781			0.00	0	1,000,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.13000	102.27184		7.13000	102.21344			1,426,000,000,000.00	200,000,000	610,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.03500	96.87273		9.03500	96.80258			1,807,000,000.00	200,000	590,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.91000	94.87027		9.91000	94.79551			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.83000	105.07835		7.83000	105.01258			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000	216.98699		2.04000	274.52259			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000	127.15378		1.22000	129.80921			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000	129.11185		2.07000	131.51316			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00305		100.00000	0.00302			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	56.37280		100.00000	46.87216			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.63000	105.93314		11.63000	105.83557			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.02077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.60482	100.00000	3.57868				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.04641				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.40950				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.48640	100.00000	21.33062				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.99512				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		63.76060	11.00000	63.70594				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.48640	100.00000	21.33062				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	100.15795				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.17345				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.15102				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.15570				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.15776				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.34624				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.34624				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.36621				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.14730				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.36621				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.32627				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.90516				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.14461				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01937			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.15294			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.15739			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.15923			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.15551			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.14731			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.55500		102.08202		9.55500	102.06978			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.29537			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.97860			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	83.63181			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	162.79039			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	162.83779			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.15096			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77889			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77889			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.65022			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.14627			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.14515			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.19463			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.53440			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.19478			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93176			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.89397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18423			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.09427			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71339			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.15154			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14874			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13373			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13052			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13676			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14836			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14178			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13430			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13638			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.80394		10.23000	102.72036			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13828			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13525			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.58437			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.65000	100.84342		9.65000	100.76555			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14773			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.05394		1.75000	113.90969			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13619			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13638			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14398			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13936		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.14768		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73010		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.11708		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.06938		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13769		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36748		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.14768		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14437		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.15219		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.15462		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13508		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13792		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.15527		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.15527		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16335		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.14491		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16461		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.47957		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16335		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.81567		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.15846		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.15599		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	117.95763		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	118.80767			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.13436			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.71226			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13787			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.13843			0.00	0	10,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.14398			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13583			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.13565			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.14931			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.00050			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27606			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.53253			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond		100.00000	99.18478		100.00000	98.38274			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	14.89720		100.00000	14.78920			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71581			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79015			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83962			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32171			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45670			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.63660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.27937			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.18500		98.64094		8.18500	98.57610			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.65733			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.93441			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.63000		102.28246		8.63000	102.21204			0.00	0	300,000.00
AIR02	On 30/04/2023	Spot Bond	9.38500		115.49396		9.38500	115.40717			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		98.20144		100.00000	97.15302			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.28000		108.91849		7.28000	108.85502			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		95.61510		100.00000	94.88521			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.49000		99.26879		9.49000	99.19378			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.38570		100.00000	13.29702			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.21000		99.21667		10.21000	99.13616			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		161.84157		2.74000	161.59698			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.36505			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.36472			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.38581			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.38655			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	100.28425			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.81474			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.12654			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.13936			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14754			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43446			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	104.93000			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	100.38584			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
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.28575			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.12637			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.12451			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97572			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.12000		104.73659		9.12000	104.66005			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.85950			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.29370			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.60463			0.00	0	1,200,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.03025			0.00	0	150,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.81850			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.68500		100.05157		9.68500	99.97404			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.43500		107.80473		7.43500	107.74024			3,717,500,000.00	500,000	1,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.89122			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.90147			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.62500		102.35505		7.62500	102.29218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	9.00000	104.99329		9.00000	104.91755			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.14445	102.20700		11.14445	101.24535			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.10960	100.42679		11.10960	100.17200			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15258	100.34259		11.15258	100.12270			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91737			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.19151	100.19403		11.19151	100.04632			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.93573	99.58553		11.93573	99.46048			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91539			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91539			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91546			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.39445	99.38993		11.39445	99.53909			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.32150	101.17333		11.32150	100.07475			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.10960	100.42679		11.10960	100.17200			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.25725	100.42782		11.25725	100.19776			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.40157	95.23694		10.40157	99.88987			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91980			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91576			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91576			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.92027			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.66054			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.85421	99.19101		10.85421	99.39315			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.77500	98.41054		11.77500	98.19567			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.70000	68.74302		11.70000	95.96823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.73193			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.92757			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.16560		9.28000	99.92442			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91698			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.52000		67.56938		11.52000	95.87515			0.00	0	1,000,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.91945			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.91739			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.91739			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.49764			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92043			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.92116			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.19737			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.63677			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.92116			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92027			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92433			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92126			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94434			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.14445		102.14568		14.14445	101.20123			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34779		100.02287		15.34779	99.89802			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.25238		99.94981		14.25238	99.85347			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89073			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.89073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.89073			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.88663			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90509			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.62739		100.00000	17.52725			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.69000		100.00000	18.55301			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.01000		100.00000	16.88533			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.50000		100.00000	10.42304			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.50000		100.00000	10.42388			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.69500		100.00000	12.60196			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.00000		100.00000	10.91938			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24093			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22796			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.14968		100.00000	6.77658			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.14968		100.00000	6.77658			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	84.49074		100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	104.20351		1.94000	176.95503			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.30500	93.05090		8.30500	145.69891			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30500	94.34220		8.30500	146.05107			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69000	97.06739		8.69000	96.99973			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.38603			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.13963			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000	98.64405		8.12000	98.58007			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.06216			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31092			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33791			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42785			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51777			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76912			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.93515		100.00000	15.81835			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10274			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15795			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18161			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18950			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28408			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.41012			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.58732		100.00000	15.47308			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.58732		100.00000	15.47308			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19133			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20620			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21026			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.55000	103.12966		8.55000	103.05929		42,750,000,000,000.00	5,000,000,000	2,500,000,000.00	
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22241			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24389			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.90821		100.00000	8.84362			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.90821		100.00000	8.84362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.99500	104.35503		6.99500	104.29550			1,818,700,000,000.00	260,000,000	200,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.23248			0.00	80,000,000	40,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.31806			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.79052			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.06737			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.64839			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.75345			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.63834			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.67114			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.73070			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.97771			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.39040			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	56.25166		100.00000	55.84383			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.53424		100.00000	20.57836			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19625			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.81545			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500	103.85213		7.44500	103.79019			0.00	0	200,000.00
CBL08	On 02/11/2016	Spot Bond	9.65000	111.34969		9.65000	111.26418			1,930,000,000.00	200,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.75451			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.30000	103.57843		9.30000	103.50170			5,580,000,000.00	600,000	820,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.43000	103.17356		11.43000	103.08012			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.57413			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.68000	104.27813		11.68000	104.18008			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.54000	100.83645		9.54000	100.75987			5,724,000,000.00	600,000	1,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.98547			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.12000	99.87170		12.12000	99.77436			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.16190			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.28088			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03807			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.43500	92.93114		10.43500	92.85411			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.13500	114.37338		10.13500	114.28073			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.98500	110.69233		9.98500	110.60396			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.31500	115.54999		9.31500	115.46426			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54559			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.90000	103.26468		11.90000	103.16742			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07115			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.29958			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.48623			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.84426			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51984			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37276			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.35847			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.43398			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.15105			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.19151			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26809			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		99.97276		10.11000	99.89108			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26809			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.80810			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.38421		2.76000	119.20330			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		116.41170		3.14000	119.17936			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.71638		8.25000	102.64872			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26809			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26809			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.59537		3.10000	118.75860			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.34081		2.40000	118.52264			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21334			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.61917			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43352			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.53000		101.68075		8.53000	101.61116			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.74644			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.72255			0.00	0	5,500,000,000.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36968			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38291			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.58000		101.78894		8.58000	101.71887			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.58000		101.78894		8.58000	101.71887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.63000	100.59681		8.63000	100.52716			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.15480			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.17089			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37777			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37777			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.28823			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.88399			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15711			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64186			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.68247			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.23176		9.35000	103.15361			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.23176		9.35000	103.15361			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64180			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64353			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	101.04460			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19430			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.02483			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36394			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36394			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36394			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36394			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42187				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53141				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65381				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65381				0.00	0	250,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65381				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65381				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53118				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.45000	103.23966	9.45000	103.16198				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74462				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.79411				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17640				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.96312				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58321				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58260				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61546				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.72852				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.77162				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82541				0.00	0	150,000,000.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.01973				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37884				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.07980				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.99987				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13751				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15875				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15875			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15875			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15875			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.40169			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.14488			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28043			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02225			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.24510			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93289			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02199			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79031			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.16548			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93293			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93293			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.92848			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.11301			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.64084			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	125.13661			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.46490			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.52967			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.61597			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.15778			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.01460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	11.03000	93.18382		11.03000	93.10230			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.55000	94.72567		11.55000	94.63900			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93176			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.16556			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.99101			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35301			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.34868			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.42030		8.80500	101.36733			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02133			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.93583			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15174			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15451			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.16519			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.19417			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07383			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07383			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07383			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.17360			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19397			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93176			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.79365			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.91166			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19214			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93135			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22065			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.18086			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.13793			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.16004			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26323			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.94583			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.19410			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84445			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84445			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.60648			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21817			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	100.90809			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.87841			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.23949			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34434			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13157			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.18802		10.55000	102.74703			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.21000	102.25420		10.21000	104.81522			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.02572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.31837			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.35000	103.74504		12.35000	106.88573			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.37418			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.38000	106.79408		12.38000	106.60886			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.81000	106.11914		10.81000	105.94688			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.37418			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.31745			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.17621			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.16206			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.75588			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92873			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.73500	102.91749		9.73500	102.75458			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91220			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.16059			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.56032		10.55000	100.08785			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.64123		7.01000	39.23755			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	154.73854			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	8.69000	97.06739		8.69000	135.40167			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.30500	33.18191		8.30500	145.69891			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.30500	33.59790		8.30500	146.05107			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.81010			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.73152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.72604			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.72604			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.15664			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.14618			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14829			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14768			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.35301			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.13398			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14120			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14028			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.75117			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.67479			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.08000	108.96024		9.08000	106.44755			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.00000	100.60314		9.00000	100.53057			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.34500	111.49177		10.34500	111.39963			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.43000	103.78638		8.43000	103.71616			0.00	0	150,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.93500	106.94442		9.93500	106.85992			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.99000	101.75196		9.99000	101.67069			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.34000	95.18497		10.34000	95.10635			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.03500	96.57747		11.03500	96.49247			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.03500	89.55454		11.03500	89.47572			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75586			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50962			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10287			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.25500	98.17275		11.25500	98.43367			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.71954		100.00000	11.63457			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.14024			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.27500	97.75784		8.27500	97.69325			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.52393			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39184			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.60650			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	73.16800		100.00000	72.74506			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36124			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88685			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.38295			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19177			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.18162			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.38420			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.50036			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.88500	101.03149		8.88500	100.95952			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.31000	114.40732		7.31000	114.34001			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.57500	107.54688		8.57500	107.47207			12,862,500,000.00	1,500,000	3,911,000,000.00
DV23	On 27/02/2023	Spot Bond		9.09000	108.74860		9.09000	108.66852			624,483,000,000.00	68,700,000	4,104,750,000.00
DV24	On 18/02/2024	Spot Bond		9.20000	106.59906		9.20000	106.51962			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.76000	106.27899		9.76000	106.19509			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.31367			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05037			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05187			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	100.00000	48.71393		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.70974			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16245			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.22500	130.40983		8.22500	130.32274			0.00	0	2,021,440,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17133			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	102.89811		0.10000	133.95909			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000	123.29480		1.92000	123.11675			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	110.74605		1.93000	110.58603			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	109.88563		2.07500	109.72527			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	101.52279		2.09000	101.37471			87,780,000,000,000.00	42,000,000,000	42,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.83500	107.70513		9.83500	107.61947			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.68500	108.21810		9.68500	108.13471			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.08500	101.31500		10.08500	101.23377			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45000	91.72033		10.45000	95.14651			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.61000	102.56720		10.61000	102.29018			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.55922			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25231			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89502			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.68682			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.69206			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	79.95781		100.00000	79.45281			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	56.51314		100.00000	55.98547			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.97112		3.00000	129.77201			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.49000	101.28431		11.49000	101.19058			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.14228			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38978			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.17094			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.10000	97.46784		10.10000	97.38914			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.85871			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.63131			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88988			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82120			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.79694			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90569			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87530			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.78425			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73938			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.77079			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73309			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75928			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000		103.51719		6.89000	103.45973			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.86000		106.27032		7.86000	106.20319			8,657,004,000,000.00	1,101,400,000	9,103,400,000.00
ES23	On 25/01/2023	Spot Bond	8.64000		112.41249		8.64000	112.33372			377,904,096,000.00	43,738,900	3,127,451,100.00
ES26	On 02/04/2026	Spot Bond	8.89500		94.36225		8.89500	94.29496			34,690,500,000.00	3,900,000	4,316,138,200.00
ES33	On 15/09/2033	Spot Bond	9.68500		83.26566		9.64500	83.49716			2,932,618,000,000.00	302,800,000	15,106,600,000.00
ES42	On 25/04/2042	Spot Bond	9.83000		88.91669		9.83000	88.84677			61,929,000,000,000.00	6,300,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.80501			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.83132			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.65670			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42140			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.01864			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.55029			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.42015			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.98542			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.82500		100.00000	11.73927			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.50777		100.00000	11.42434			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.18961			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.19729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.21258			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.22780			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.73000		103.03713		6.73000	102.98096			347,941,000,000.00	51,700,000	901,700,000.00
FRB05	On 21/12/2018	Spot Bond	9.52000		96.55652		9.52000	96.48295			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.30439			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30433			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.34345			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.94631			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.55290			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.56234			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.43500		97.81953		10.43500	98.55909			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.32000		102.62468		11.32000	102.53210			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.67675			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000		129.94488		2.17000	130.62469			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000		129.61115		2.07000	273.89164			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		103.99121		2.25000	110.37896			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.15237		2.47000	157.28631			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.50410		2.28000	212.04277			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.74000		110.42349		7.74000	110.35516			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89300		61.40593		7.89300	60.73632			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47300		39.26512		9.47300	38.35614			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		37.98087		9.71000	37.05884			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		62.79698		100.00000	62.44024			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		59.88531		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
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00763			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98011			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98011			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.64651			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96376			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17546			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27964			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15111			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16648			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.20707		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27561			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16335			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	100.15543			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17734			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16059			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16639		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	100.17107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.21182			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20545			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	13.92505		100.09221	13.82400			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14527			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.30482			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.17443			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19580			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90262			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.64416			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16264			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	100.16454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14975			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15229			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20089			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14952			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.85017		13.22500	57.78884			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14065			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14084			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21108			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14749			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.13980		3.49500	98.27505			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15414			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15414			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.76731			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93176			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.21156			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.69362			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14140			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.30441			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.16648			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.93594			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.29045			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.41463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.19177		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.15082		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.19159		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.13973		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.18213		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.15229		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.15229		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19138		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.70569		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.80459		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51878		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.51878		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.16115		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.50635		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49987		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48741		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49168		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51820		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.37299		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51820		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.36718		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.13672		0.00		0	0.00	
FRC205	On 06/05/2017	Spot Bond	8.75000	100.28164	8.75000	101.23060		0.00		0	0.00	
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13991		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.52606			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.16314			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.16225			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.37982			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29056			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		118.78495		3.41000	120.16016			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.16524			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.16692			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		109.23190		3.39000	120.32113			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000		99.65076		1.56000	126.05878			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.41000		106.41521		3.41000	120.16016			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000		103.28529		2.54000	125.62774			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000		104.11114		2.61000	130.87937			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45422			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.96044			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.30700			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.31236			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.14353			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.16416			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.34259			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19178			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18470			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.28554			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15635			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.11807			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.59735			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.20598			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18460			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.29727		100.00000	9.22987			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.49975		100.00000	22.33662			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.86716		4.68000	147.62095			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.59167			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.95323			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.12200			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.00726			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.63854			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.98130			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.12845			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.14920			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.72724		2.18800	96.83157			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.28943		2.44000	132.02079			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.26214			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.93283		10.38000	101.84677			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.93283		10.38000	101.84677			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	100.97785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.36473			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		98.30797		2.58000	106.61387			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		202.77699		2.59000	202.69803			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		107.29526		2.55000	107.18635			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38411			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		201.90318		2.62000	201.82063			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.50011			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		109.16226		2.35000	109.34686			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		104.98366		2.64000	105.48000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		124.66371		2.58000	263.42591			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		129.51191		2.08000	273.68170			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		122.59952		2.80000	259.05947			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		102.57891		2.54000	127.39658			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.21023			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		131.70531		2.07000	127.49193			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42445			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67696			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.10123			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.68530		2.42000	106.52661			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.72703		104.97509	17.59284			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.62552		101.07593	21.46724			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.48347		100.44759	14.37805			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.13526		100.76967	19.98828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	114.85263		2.11000	114.68491			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	2.21000	98.85550		2.21000	110.79486			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.47097			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.57728		2.24000	110.48276			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.69207			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000	127.54604		2.28000	341.48575			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07191			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.01158			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96339			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.64823			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.55461			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.65761			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500	103.22641		5.74500	103.17817		58,426,650,000,000.00	10,170,000,000	13,595,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.69000	103.94932		6.69000	103.89357			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.61000	103.08743		7.61000	103.02468			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00000	103.84211		8.00000	103.77573			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.23000	109.44691		8.23000	109.37458			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.76500	102.09739		8.76500	102.02600		4,385,129,500,000.00	500,300,000	1,250,500,000.00	
FRX20	On 01/10/2020	Spot Bond	8.95500	101.16204		8.95500	101.08943			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.55000	92.09670		9.55000	92.02668			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66500	107.61279		9.66500	107.52956			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.96500	98.29350		9.96500	98.97917			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.25000		97.43002		10.25000	97.34934			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500		79.04953		10.47500	78.98341			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	100.12286			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.12761			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.12949			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.13416			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.14167			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.14730			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.17162			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64532			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.67935			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.71015			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.71739			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.73794			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.76879			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.79449			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.90746			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.85298			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.60901			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.35000		102.37064		9.35000	102.29400			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	100.86760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.49495			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	101.17784			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20346			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.25297			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.31440			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.39966			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	100.36469			0.00	200,000,000	100,000,000.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.66851			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44580			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52191			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65838			0.00	9,400,000,000	4,700,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32086			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.78354			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.05705			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000		47,560,000,000,000.00	475,600,000	475,600,000.00	
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.57599			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01768			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.08553			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54065			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.73997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.27956			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.11016			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.12421			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.03475			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.81986			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34706			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.10783	102.35663		8.10783	99.54631			0.00	0	60,000,000.00
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	101.41006			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.46052	102.42148		8.46052	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.49103			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.91075	102.50806		8.91075	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58998			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.63511			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69473			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.83689			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.61027		9.89000	103.52743			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.31500	110.77216		8.31500	110.69740			4,454,345,500,000.00	535,700,000	367,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000	131.61515		1.87000	278.13095			584,375,000,000.00	312,500,000	9,762,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000	134.50583		1.88000	284.23936			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60500	100.68294		9.60500	100.60469			23,053,921,000,000.00	2,400,200,000	3,117,980,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62500	100.45803		9.62500	100.37979			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	51.69915		100.00000	51.32433			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.42177		100.00000	16.65558			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	96.80851		100.00000	97.65481			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.52641		100.00000	44.66195			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.45169		100.00000	22.79758			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.82511		100.00000	14.71763			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	54.86512		100.00000	54.46735			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	117.52817		1.60000	117.36123			33,433,600,000,000.00	20,896,000,000	01,292,900,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	122.51003		1.82000	122.33381			3,658,200,000,000.00	2,010,000,000	66,679,341,100.00
I2046	On 31/03/2046	Spot Bond	1.91000	121.25438		1.91000	121.07927			0.00	0	96,573,000,000.00
I2050	On 31/12/2050	Spot Bond	2.00000	126.61492		2.00000	126.43093			25,652,000,000,000.00	12,826,000,000	28,848,561,200.00
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	7.63000	104.89364		7.63000	104.82962			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90907			0.00	10,400,000,000	5,200,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		8.13000	104.90357		8.13000	104.83545			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.25000	108.34445		8.25000	108.27306			0.00	0	150,000,000.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.74187			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.53000	118.65389		4.53000	118.45716			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.95000	103.61690		7.95000	103.54997			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98624			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.04384			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.38000	102.62203		1.38000	129.29338			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.14000	105.38875		2.14000	130.89051			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29532			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14497			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.37000	103.36010		8.37000	103.29065			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61043			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80919			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.81738			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.95000	96.75151		8.95000	96.68211			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.41500	94.13402		9.41500	94.06228			2,824,500,000.00	300,000	700,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55350			0.00	100,000,000	69,900,000.00
IBL49	On 02/04/2018	Spot Bond		8.45000	98.23846		8.45000	98.17185			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.46500	102.06866		9.46500	101.96570			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07107			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.10268			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.89000	101.78518		7.89000	101.71992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.73000	101.25531		8.73000	101.18363			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.22086			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.83082			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.02000	104.37032		8.02000	104.30233			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.69000	105.31356		8.69000	105.23934			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.84000	106.28920		9.84000	106.20463			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.94706			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18179			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00445		100.00000	0.00442			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21109			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.26514			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.08500	98.03081		9.08500	97.95944			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.97625		5.00000	100.93539			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.97625		5.00000	100.93539			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.06743		5.00000	102.02567			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.97625		5.00000	100.93539			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.16911		4.00000	101.13645			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53529			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49971			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92273			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.30073		9.20000	108.22091			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93835			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.93835			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.58178	100.00000	7.52682				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.18779				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.95524				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.83108				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.63000		102.07311	9.63000	101.99487				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.57750				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.28684				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.69324				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.58057	100.00000	9.51111				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		68.64170	100.00000	68.64167				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		99.30887	100.00000	98.51651				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		97.47949	100.00000	96.71594				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		95.72408	100.00000	94.98774				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		94.02340	100.00000	98.41270				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		97.43400	100.00000	95.15039				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		92.27273	100.00000	90.22223				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		87.62590	100.00000	85.77465				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		83.42465	100.00000	81.74497				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		98.30508	100.00000	95.86777				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		94.19200	100.00000	91.98437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA427	On 01/07/2014	Spot Bond	5.90000	99.98384		5.90000	99.88698			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000	99.87085		5.90000	99.77421			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000	99.64564		5.90000	99.54944			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.41170		6.00000	99.31432			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000	99.29811		6.00000	99.20096			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	99.05639		6.10000	98.95809			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	98.82734		6.10000	98.72950			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92960			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.14445	101.45330		11.14445	100.78814			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.14445	99.78104		11.14445	99.77723			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.09236			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47830			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.09091			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.54987		6.50000	101.49664			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15875			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94633			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	91.81213			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19107			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35642			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.08822			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.58640			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.11707			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.11614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.21344			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.90893			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79097			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68361			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.67568			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50488			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.65575			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26070			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.54247			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		100.00000	69.77820		100.00000	69.39269			0.00	0	15,000,000,000.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.92027			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.51533			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96575			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.70074			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45578			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48602			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.50623			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.64000	102.24158		8.64000	102.17072			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.20400			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.63500	99.71293		9.63500	99.63647			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.23597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.85000	105.04575		8.85000	104.97162			4,425,000,000.00	500,000	1,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.81084			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.60870			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.08374			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79450			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09439			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.81000	101.81843		8.81000	101.74651			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97392			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.49160			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000	97.93138		3.23000	121.61780			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	137.81020		3.65000	137.59182			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.89236			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.74613			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.63644			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.34101			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.63558		3.60000	97.32501			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	96.55502		3.60000	103.00637			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.38330			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.05691			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.28684			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.52000	112.17152		10.52000	112.07781		116,140,800,000,000.00	11,040,000,000	2,760,000,000.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.51255			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.81020		3.65000	137.59182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV427U	On 03/07/2014	Spot Bond	100.00000		99.18479	100.00000	99.84202				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		98.77922	100.00000	97.99526				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		96.97701	100.00000	96.22135				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		95.23193	100.00000	94.50311				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		95.89961	100.00000	93.68654				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		90.89552	100.00000	88.90511				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		98.75676	100.00000	96.79470				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.55233				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.26651				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.67648				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000		97.13454	5.90000	97.13453				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000		99.95153	5.90000	99.85473				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000		99.83862	5.90000	99.74204				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000		99.72596	5.90000	99.62960				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		99.37922	6.00000	99.28191				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000		98.90902	6.10000	98.81102				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000		98.79470	6.10000	98.69693				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.98453				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.19439				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.56885				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.87480				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.85052				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.70716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77228			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.49950			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48612			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49622			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51644			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42548			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33806			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18607			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.16131			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.58692			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.58085			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.88297			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39854			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24283			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05760			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70405			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14949			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	61.01385		100.00000	60.57151			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21018			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	64.29797		100.00000	63.82670			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.98601			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.10812		100.00000	22.94059			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.56120			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.10412	100.00000	88.46154				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.51677	100.00000	86.90619				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.14351	100.00000	62.68070				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.38929	100.00000	70.98373				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.53152	100.00000	62.07816				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.29180	100.00000	55.88368				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.28904				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.29997				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	100.00000		10.69270	100.00000	1.55529				0.00	0	25,000,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		89.90228	100.00000	89.03226				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.68118				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.39197				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.68500		139.80242	8.68500	139.70557				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37841				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17558				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.60531				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.59684				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.17047				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.95000		99.46711	8.95000	99.39497				6,265,000,000.00	700,000	1,370,800,000.00
LGL03	On 03/04/2018	Spot Bond	9.10000		71.56491	9.10000	97.18271				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.56500		101.60096	9.56500	101.52233				1,913,000,000.00	200,000	500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.41092				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.63000		100.57744	10.63000	100.49209				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44826			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.76594			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.81682			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87779			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.32664			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.81885			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.19416			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.54921			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.09268			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.81413			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.99811	100.00000	100.00000	68.60902			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	89.10412	100.00000	100.00000	88.46154			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.08443			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.07105			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	83.25792	100.00000	100.00000	82.69663			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	92.63959	100.00000	100.00000	98.41270			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	97.59358	100.00000	100.00000	96.81698			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	93.83033	100.00000	100.00000	93.11224			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46915			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61825			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36122			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.49316			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.92835			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29246			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59910			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78499			0.00	0	20,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.93271			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25647			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34262			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	83.71560		100.00000	83.14351			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	61.34632		100.00000	60.90155			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	21.38242		100.00000	21.22740			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	52.20318		100.00000	51.82470			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.87000	102.46102		8.87000	102.38816			0.00	0	120,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.76000	102.38368		8.76000	102.31176			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30021			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.27952			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.38498			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.49969			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.51036			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56371			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.24064			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.40491			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.18500	102.81909		8.18500	102.75149			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.94000	101.33323		8.94000	101.25982			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.76000	101.17479		9.76000	101.09492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	6.41000		101.62665		6.41000	101.57467			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.12852			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.13323			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.76500		102.24147		9.76500	102.16110			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64500		103.42201		7.64500	103.35878			1,529,000,000.00	200,000	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.57462			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.11000		99.89008		9.11000	99.81717			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.19858			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.63500		105.82360		9.63500	104.85271			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.08891		100.00000	13.98676			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55188			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.81000		99.86249		8.81000	99.79195			2,117,043,000,000.00	240,300,000	60,200,000.00
MTN02	On 13/07/2014	Spot Bond	5.89500		104.87480		5.89500	104.82412			1,179,000,000,000.00	200,000,000	100,600,000.00
MTN03	On 13/07/2015	Spot Bond	7.73000		105.93123		7.73000	105.86467			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.75000		108.30474		8.75000	108.22790			4,375,000,000.00	500,000	500,200,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.60324		100.89771	6.55499			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.69053		100.61875	6.64176			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.84239			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.85430			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.86010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.93190			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.01538			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.42341		100.00000	0.42034			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.42341		100.00000	0.42034			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.20500	95.48700		9.20500	95.41697			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.58000	101.70902		7.58000	101.64632			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.28500	99.05105		9.28500	98.97779			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30693			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.08500	104.05950		9.08500	103.98416			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77556			0.00	800,000,000	400,000,000.00
NBK13A		On 19/03/2024	Spot Bond	9.54000	103.88201		9.54000	103.80311			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04022			0.00	0	0.00
NBK14A		On 25/06/2021	Spot Bond	9.29000	100.09984		9.29000	100.02495			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.85936			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.09088			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42525			0.00	50,000,000	2,550,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.70756			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12358			0.00	0	350,000,000.00
NBK19B		On 26/06/2017	Spot Bond	100.00000	16.03347		100.00000	15.88377			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	100.00000	8.57042		100.00000	8.48952			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.33000	106.70678		7.33000	106.64417			0.00	0	1,678,100,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78400			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.77000	114.21243		8.77000	114.13254			2,631,000,000.00	300,000	410,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.86000	34.47710		10.86000	34.44790			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.53000	103.52893		7.53000	103.46622			7,530,000,000.00	1,000,000	1,268,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36504			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.43684			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.88000	104.84740		7.88000	104.78136			2,364,000,000.00	300,000	430,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.07761			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	101.46225			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00811			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.79653			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56140			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52654			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.37250			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49906			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	101.28351			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.39499			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.21011			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63756			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.62443			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.20150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.90835			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.13932			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.13180			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63593			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12717			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12508			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.12498			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.10420			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.03000	104.04677		10.03000	106.63624			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.14398			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.06500	102.78506		10.06500	105.41015			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.12971			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.12989			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.58000	105.19630		8.58000	105.12428			0.00	0	250,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.45933			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.67530			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.15000	105.40711		10.15000	104.28249			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	101.80870			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83851			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.20000	111.10668		12.20000	110.99946			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.00970			0.00	9,000,000,000	8,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58613		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.09000	166.04645	2.09000	165.80424		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.81500	106.51626	8.81500	106.44014		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30215		0.00		0	0.00	
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.28798		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.44500	105.39132	9.44500	105.45380		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.69921		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.89184		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.66021		0.00		0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.68464		0.00		0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.67001		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	9.64500	105.38964	9.64500	106.46378		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.68470		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.69927		0.00		0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.68952		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	9.84500	105.38814	9.84500	105.44402		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.71885		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.70902		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.71389		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.89380		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.83455		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.72851		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.63000	114.05399	8.63000	113.97502		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.03500	120.54718	9.03500	120.46038		0.00		0	200,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	1.98500		172.21164		1.98500	171.96190			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.40500		123.19506		9.40500	123.10229			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.24395			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.13429			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.85872			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.08206			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.60206			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.62300			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.70016			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.87028			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.92815		100.00000	16.80542			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.00001		100.00000	43.67752			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.86000		104.11026		6.86000	104.05272			686,000,000.00	100,000	400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.56200		100.00000	15.44918			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.35000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		66.10897		100.00000	65.62443			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83048			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.18068			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.45181			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.38706			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.50279			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45240			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.31631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.10577				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.13788				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.15232				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.18443				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.32241				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.35448				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.25274				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.63000		105.27752	6.63000	105.22099				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.26500		98.69558	6.26500	98.64545				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.10500		40.18283	8.10500	40.15667				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.67500		111.70267	6.63000	111.69781			2,287,425,892,725,000.00	42,685,527,000	19,414,130,000.00	
R158	On 15/09/2015	Spot Bond	6.63000		111.75721	6.63000	111.69781				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.53000		92.52405	6.53000	92.47559				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.63000		117.80387	6.63000	117.74126				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.46000		86.89580	6.46000	86.85078				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32000		116.97796	8.28500	117.19965			4,525,911,104,000,000.00	43,979,700,000	30,302,791,400.00	
R187P	On 21/12/2026	Spot Bond	8.02500		37.47157	8.02500	37.44741				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.94500		34.99717	7.94500	34.97483				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.56000		285.26136	1.58000	284.41772			19,399,477,032,000.00	12,435,562,200	26,113,658,800.00	
R201	On 21/12/2014	Spot Bond	5.93000		101.50553	5.89500	101.47419			2,372,000,000,000.00	400,000,000	63,300,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.23475	1.79000	227.90736			19,989,288,000,000.00	11,167,200,000	50,099,200,000.00	
R2023	On 28/02/2023	Spot Bond	8.18000		99.91877	8.14000	100.09491			1,390,991,657,582,000.00	70,047,879,900	28,374,900,000.00	
R203	On 15/09/2017	Spot Bond	7.28500		105.09866	7.25000	105.13796			2,131,883,128,500,000.00	92,640,100,000	55,708,014,700.00	
R2030	On 31/01/2030	Spot Bond	8.81000		96.50704	8.81000	96.43811			1,343,623,672,000,000.00	52,511,200,000	02,158,613,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.93500	94.56548		8.93500	95.91794			177,315,075,000,000.00	19,845,000,000	35,000,000,000.00
R2037	On 31/01/2037	Spot Bond		9.03000	98.43787		9.03000	98.36585			370,230,000,000,000.00	41,000,000,000	35,810,000,000.00
R204	On 21/12/2018	Spot Bond		7.55000	101.87572		7.52000	101.92744			983,488,090,160,000.00	30,263,323,200	28,417,497,500.00
R2048	On 28/02/2048	Spot Bond		9.13000	98.92286		9.13000	98.85089			713,698,491,000,000.00	78,170,700,000	37,848,700,000.00
R207	On 15/01/2020	Spot Bond		7.80500	100.86063		7.76500	100.97161			2,658,931,691,500,000.00	40,670,300,000	09,368,700,000.00
R208	On 31/03/2021	Spot Bond		7.97500	95.36098		7.93500	95.49805			3,221,092,154,830,000.00	03,898,702,800	01,310,462,000.00
R209	On 31/03/2036	Spot Bond		8.99500	75.52159		8.95500	75.76907			2,184,062,457,500,000.00	42,808,500,000	80,609,600,000.00
R210	On 31/03/2028	Spot Bond		1.75000	171.15430		1.75000	170.90936			1,767,500,000,000.00	1,010,000,000	29,520,100,000.00
R211	On 31/01/2017	Spot Bond		0.68000	131.74600		0.68000	131.56884			15,404,602,564,000.00	22,653,827,300	78,959,627,300.00
R212	On 31/01/2022	Spot Bond		1.56000	136.34645		1.57000	136.06046			10,904,323,716,000.00	6,989,951,100	69,049,597,400.00
R213	On 28/02/2031	Spot Bond		8.84500	86.37348		8.81000	86.57998			3,198,951,652,082,000.00	61,667,795,600	39,430,300,000.00
R214	On 28/02/2041	Spot Bond		9.05000	76.62116		9.05000	76.56589			908,818,195,000,000.00	00,421,900,000	38,727,600,000.00
R226C	On 15/09/2014	Spot Bond		5.86500	98.77785		5.86500	98.73084			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.69000	95.44006		6.69000	95.38887			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.53000	92.52405		6.53000	92.47559			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.45000	89.71739		6.45000	89.67098			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.46000	86.89580		6.46000	86.85078			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.90000	97.26434		5.90000	97.21849			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.60000	93.86265		6.60000	93.81271			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.47000	91.03306		6.47000	90.98556			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.45000	88.21418		6.45000	88.16829			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.51000	85.33530		6.51000	85.29050			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.22500	80.96271		7.22500	80.91563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	7.27500	78.00899	7.27500	77.96331	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.52500	74.55306	7.52500	74.50793	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.50500	71.91172	7.50500	71.86831	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.48500	69.37734	7.48500	69.33557	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.47500	66.90987	7.47500	66.86963	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.72500	63.57761	7.72500	63.53812	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.70500	61.28963	7.70500	61.25166	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.85500	58.42465	7.85500	58.38776	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.82500	56.33818	7.82500	56.30275	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.79500	54.34193	7.79500	54.30788	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.76500	52.43157	7.76500	52.39884	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.72500	50.64675	7.72500	50.61529	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.68500	48.94156	7.68500	48.91131	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.22500	44.75106	8.22500	44.72150	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	8.18500	43.15672	8.18500	43.12836	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	8.14500	41.63522	8.14500	41.60798	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	8.10500	40.18283	8.10500	40.15667	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	8.06500	38.79605	8.06500	38.77092	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	8.02500	37.47157	8.02500	37.44741	0.00	0	0.00				
R351C	On 21/06/2027	Spot Bond	7.98500	36.20626	7.98500	36.18303	0.00	0	0.00				
R352C	On 21/12/2027	Spot Bond	7.94500	34.99717	7.94500	34.97483	0.00	0	0.00				
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.89383	0.00	0	0.00				
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74760	0.00	0	0.00				
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.90022	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.73101			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.48471		100.00000	17.35794			0.00	0	350,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.47920		100.00000	6.43171			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.56780		100.00000	17.44044			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94481			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32519			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.88867			0.00	0	650,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.37104			0.00	10,000,000,000	2,500,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00536			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.72365			0.00	9,200,000,000	2,300,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33064			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75868			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47333			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.08670			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36123			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.52605			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31987			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.59887			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.37389			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	101.26790			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90714			0.00	0	190,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.88653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69205			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69205			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99946			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99936			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47829			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.28197		12.35000	107.17548			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42487			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.14643		100.00000	14.04386			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92113			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61315			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.45478			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.31711			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17712			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.06299			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.42568		100.00000	2.40828			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.49169		100.00000	16.37082			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.31563		100.00000	24.13934			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.89815		100.00000	11.89765			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.27376		100.00000	24.09778			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.80326			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.49353			0.00	0	780,000,000.00
RW21	On 21/04/2021	Spot Bond	9.23500	105.53499		9.23500	105.45693			0.00	0	760,200,000.00
RW23	On 10/12/2023	Spot Bond	9.39000	91.84736		9.39000	101.17379			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.96000	85.58200		9.96000	102.62469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.78108				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88000	107.38646	7.88000	107.31882				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70417				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.30000	101.78538	9.30000	101.70957				0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.38686				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.21701				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.26849				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.42553				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.39966				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.28000	102.96526	7.28000	102.90525				0.00	0	3,743,900,000.00
SBK9	On 10/04/2018	Spot Bond	9.02000	99.88752	9.02000	99.81531				0.00	0	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.09000	110.00789	8.09000	109.93680				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95000	110.17384	7.95000	110.10386				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.88000	110.25696	7.88000	110.18753				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.65000	101.27708	8.65000	101.20719				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.02500	110.08489	8.02500	110.01431				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99000	110.12639	7.99000	110.05609				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.19665				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.09847				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.88228				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.30000	104.06518	8.30000	103.99621				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.52047				0.00	3,200,000,000	1,600,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.08058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.13010			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.08500		105.76113		9.08500	105.68414			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.93500		102.02504		9.93500	101.94442			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.94545			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.13066			0.00	1,000,000,000	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.89241			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.67876			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.61000		101.89859		8.61000	101.82859			2,583,000,000.00	300,000	1,151,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		11.53835		100.00000	11.46107			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.68000		106.39360		9.68000	106.31028			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.37532			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.19000		98.46518		9.19000	98.39268			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.98500		95.12060		8.98500	95.05247			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.28252			0.00	200,000,000	200,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.93500		99.39107		9.93500	99.31210			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.63500		95.65604		9.63500	95.58269			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond	7.68000		106.65804		7.68000	106.59144			1,536,000,000.00	200,000	290,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.11000		129.21473		2.11000	273.05305			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500		104.01231		1.32500	129.47042			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.33000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.43343			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.91908		100.00000	13.81816			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.57796		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000		113.80429		1.95000	127.47602			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.54987		6.50000	101.49664			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20030			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94241			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46449			0.00	1,000,000,000	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.28000		98.66376		9.28000	98.59016		9,651,200,000,000.00	1,040,000,000	260,200,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.21774			0.00	0	2,480,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.57689			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07978			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.07383			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.03008			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.86112		100.00000	14.75337			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30471			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.34873		100.00000	59.78525			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20222			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		13.34839		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93000		106.86483		7.93000	106.79598			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.12000		100.66134		9.12000	101.73274			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.60000		101.41393		8.60000	101.34434			0.00	0	1,920,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.73606			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.73358			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.04750			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.73866			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.20519			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.35000		102.35933		8.35000	102.29060			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49734			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.60489			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.43974			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.48500		95.38647		9.48500	95.31405			0.00	0	1,300,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53666			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02014			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.32642			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.54300		87.98834		9.54300	87.92113			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.60500		87.71181		9.60500	87.64439			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.14000		100.93930		7.14000	100.88205			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.02500		95.70990		9.02500	95.63991			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.18903			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.43000		101.88097		8.43000	101.81241			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		109.09309		2.35000	109.34686			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.47000		98.47193		8.47000	98.40499			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.01650			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.83791			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.70500		105.93268		9.70500	105.85043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47602			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12188			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.17948			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.04000	77.93813		10.04000	77.87591			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.36297			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.58122			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.81925			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.60638			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.26189			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.14827			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.13174			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.08275			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.01508			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.95094			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	98.96573			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.52924			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.83668			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.80371			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	98.78496			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	98.77052			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.77131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.72196			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65740			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65763			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.67067			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57555			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.60748			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.59155			0.00	6,400,000,000	6,400,000,000.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.60826			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	100.00000	92.63959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.09000	109.45161		7.09000	109.38912			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.88500	103.02089		8.88500	102.94750			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	101.21546		100.00000	100.42265			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	94.92423		100.00000	94.19777			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.20609		100.00000	28.00159			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20469			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.01871			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.66073			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47866			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.63838			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12387			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13047			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.93089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.42378			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	100.00000		69.92337		100.00000	69.52381		4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07378			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.88000		105.20954		7.88000	105.14217			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.28117			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.31703			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.51889		7.83000	103.45303			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26144			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30627			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.08872			0.00	0	70,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26144			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30627			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.69106		7.16000	103.15815			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.39411			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38694			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.55890			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.53562			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.23773			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.15749			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25964			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.31703			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.92251		8.73000	103.79993			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.30627			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.99000	93.64669		8.99000	100.92860			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.38798			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.45836			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.39769			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.37798			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53072			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55532			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.54816			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.65930			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.11291			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.12004			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.33077			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32177			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.91253		101.06155	6.86138			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.25425			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.54084			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.41561			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.48727			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.24487			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66720			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31277			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.31277			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.32177			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28395			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31277			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41179			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.41179			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41179			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55577			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.59175			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54677			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.26567			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.31055			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.29260			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.13000	104.95937		8.13000	104.89083			2,439,000,000.00	300,000	1,260,200,000.00
TL20	On 22/02/2020	Spot Bond		9.91500	85.70125		9.91500	85.60435			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.09000	104.52883		8.09000	104.46126			6,472,809,000,000.00	800,100,000	22,070,700,000.00
TN20	On 17/09/2020	Spot Bond		9.18500	109.09038		9.18500	109.01054			698,978,500,000.00	76,100,000	9,328,300,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.83040		100.00000	0.82257			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.42000	110.04305		9.42000	109.96050			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond		9.50500	103.38182		9.50500	103.30229			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.53500	96.37385		9.53500	96.30070			15,256,000,000.00	1,600,000	2,323,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95626			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.75747			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.86825			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.85233			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.87455			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.87680			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.98625			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.21304			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01349			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.81889			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.81487			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.28984			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.37916			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000		10.00000	99.91705			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000		9.75000	99.91911			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000		100.00000	9.92028			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.41666			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.44293			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.45751			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.46043			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.54176			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.72012			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.46431			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.77639			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.58220			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.58127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	96.54762			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.29721			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.72584			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.41253		0.00000	99.06898			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.18016			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.32066			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.58070			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.14366			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.91508			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.11160			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.68932			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	93.99457			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	93.71271			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.99376		100.00000	12.89955			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.72906			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.28326			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.22049			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.21660			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.19066			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.07651			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.71510			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.53216			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.36860				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.59879				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.22860				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.53479				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.33500	110.13000	9.33500	110.04812				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45502				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.77051				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.59000	104.60139	9.59000	104.52154				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.95092				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.97097				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00342				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.00485				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.94561				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.94408				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99000	110.75973	6.99000	110.69771				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	243.90118	1.16000	243.56356			803,764,000,000.00	692,900,000	692,900,000.00	
WSP1	On 28/05/2015	Spot Bond	6.95000	102.57439	6.95000	102.51728				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.75000	103.99639	7.75000	103.93195				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.07500	104.48338	8.07500	104.41597				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.39000	103.59100	8.39000	103.52162				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.47500	103.49734	8.47500	103.42734				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.58000	93.73104	6.58000	93.68077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	5.93000	94.40196		5.93000	99.95128			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.51000	91.98986		6.51000	91.94157			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91000	97.58255		5.91000	97.53631			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.58000	93.71428		6.58000	93.66401			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.46500	68.06034		7.46500	68.01969			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.42026		100.00000	40.19064			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.39495		100.00000	21.27341			0.00	0	0.00

Total for j-Bonds : **31,213,911,422,787,000.00** **12,710,808,000** **02 981 900 000.00**

Grand Total: **31,213,911,913,214,200.00** **12,710,857,554** **02 985 582 700.00**