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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2014

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 21/05/2014	Any day expiry		10.40580	10.40580		10.44260	10.44260		11.12	0.00	0	0.00
\$ / R	On 22/05/2014	Any day expiry		10.41680	10.41680		10.44260	10.44260		10.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry		10.42030	10.42030		10.44680	10.44680		9.49	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	10.38	Call	69.87420	0.06987	96.23970	0.09624	69.874	9.68	0.00	0	15,000.00
\$ / R	On 26/05/2014	Any day expiry	10.69	Call	3.74800	0.00375	6.17570	0.00618	3.748	13.52	0.00	0	15,000.00
\$ / R	On 27/05/2014	Any day expiry		10.42150	10.42150		10.44820	10.44820		9.76	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.12	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	284.16580	0.28417	311.92150	0.31192	284.166	12.26	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.40	Put	41.93680	0.04194	39.93700	0.03994	41.937	9.76	0.00	0	4,000.00
\$ / R	On 28/05/2014	Any day expiry		10.42230	10.42230		10.44960	10.44960		9.95	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	380.01040	0.38001	354.45450	0.35445	380.010	13.64	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.00870	0.00001	0.01050	0.00001	0.009	30.08	0.00	0	500.00
\$ / R	On 29/05/2014	Any day expiry		10.42320	10.42320		10.42100	10.42100		10.17	0.00	0	0.00
\$ / R	On 29/05/2014	Any day expiry	10.42	Put	62.03700	0.06204	0.00000	0.00000	62.037	10.34	248,240.00	4,000	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.44730	10.44730		10.47640	10.47640		10.75	314,066,732.60	30,062	797,133.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.02050	0.00002	0.000	14.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00010	0.00000	0.03670	0.00004	0.000	14.77	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00010	0.00000	0.03990	0.00004	0.000	14.81	0.00	0	920.00

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 13/06/2014	Foreign Exchange Future	9.75	Put	1.77390		0.00177		1.86540	0.00187	1.774	12.75	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.01050		0.00201		2.08030	0.00208	2.011	12.48	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	5.13190		0.00513		4.43470	0.00443	5.132	10.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	6.63800		0.00664		5.05670	0.00506	6.638	10.94	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	7.21750		0.00722		5.54250	0.00554	7.218	10.94	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	7.83990		0.00784		6.07310	0.00607	7.840	10.94	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	18.23050		0.01823		15.25260	0.01525	18.230	10.89	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	20.98740		0.02099		17.74810	0.01775	20.987	10.88	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	276.66010		0.27666	301.81050	0.30181		276.660	10.86	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	143.70310		0.14370	130.31090	0.13031		143.703	11.01	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	91.00310		0.09100	106.71090	0.10671		91.003	11.01	455,015.50	5,000	22,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	190.86100		0.19086	174.80710	0.17481		190.861	11.37	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	60.05460		0.06005	72.03150	0.07203		60.055	11.52	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	235.54080		0.23554	217.40150	0.21740		235.541	11.68	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	251.18780		0.25119	232.40310	0.23240		251.188	11.78	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	468.89490		0.46889	444.25470	0.44425		468.895	13.07	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	12.99750		0.01300	16.72800	0.01673		12.998	13.33	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	12.40150		0.01240	16.03830	0.01604		12.402	13.37	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	10.27510		0.01028	13.55810	0.01356		10.275	13.54	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	562.97510		0.56298	537.15810	0.53716		562.975	13.54	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	9.35140		0.00935	12.46920	0.01247		9.351	13.62	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	6.41350		0.00641	8.74480	0.00874		6.414	13.96	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	5.83690		0.00584	7.97520	0.00798		5.837	14.04	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	5.56840		0.00557	7.61570	0.00762		5.568	14.08	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	4.40200		0.00440	6.04660	0.00605		4.402	14.29	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	4.00800		0.00401	5.51340	0.00551		4.008	14.37	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,053.71140		1.05371	1,024.99440	1.02499		1,053.711	15.62	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.01140		0.00101	1.39440	0.00139		1.011	15.62	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.74140		0.00074	0.95000	0.00095		0.741	16.27	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,552.96220		1.55296	1,523.91680	1.52392		1,552.962	18.86	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.26220		0.00026	0.31680	0.00032		0.262	18.86	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.23500		0.00024	0.28160	0.00028		0.235	19.19	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.16070		0.00016	0.18680	0.00019		0.161	20.42	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.45490		10.45490	10.48330	10.48330			10.61	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	129.35950		0.12936	118.72360	0.11872		129.360	10.72	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	95.03120		0.09503	109.89250	0.10989		95.031	10.98	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	160.13120		0.16013	146.59250	0.14659		160.131	10.98	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.45670		10.45670	10.48500	10.48500			10.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	131.11870		0.13112	120.60680	0.12061		131.119	10.76	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	98.45750		0.09846	113.35300	0.11335		98.458	11.01	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	161.75750		0.16176	148.35300	0.14835		161.758	11.01	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.45860		10.45860	10.48670	10.48670			10.68	0.00	0	0.00
\$ / R	On 19/06/2014	Any day expiry	10.61	Put	224.95250		0.22495	208.98330	0.20898		224.953	11.49	1,870,000.00	10,000	0.00
\$ / R	On 19/06/2014	Any day expiry	10.66	Put	262.62470		0.26262	245.26690	0.24527		262.625	11.74	4,641,000.00	20,000	0.00
\$ / R	On 27/06/2014	Any day expiry			10.47300		10.47300	10.50040	10.50040			10.85	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00880		0.00001	0.00850	0.00001		0.009	19.11	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	48.10310		0.04810	57.51030	0.05751		48.103	12.38	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.47810		10.47810	10.50560	10.50560			10.75	0.00	0	0.00

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 30/06/2014	Any day expiry	10.80	Put	377.93300	0.37793	360.99370	0.36099	377.933	12.16	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.45420	0.00045	0.60070	0.00060	0.454	17.93	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry	10.52590		10.52590		10.55350	10.55350		10.76	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.22150	0.00022	0.27210	0.00027	0.221	17.97	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	104.28430	0.10428	118.76540	0.11877	104.284	12.02	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry	10.52760		10.52760		10.55520	10.55520		10.79	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	383.62740	0.38363	370.84620	0.37085	383.627	11.96	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.46670	0.00147	2.01760	0.00202	1.467	16.43	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry	10.56930		10.56930		10.59690	10.59690		11.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	130.50920	0.13051	125.52650	0.12553	130.509	10.96	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	24.52960	0.02453	25.65990	0.02566	24.530	16.86	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry	10.57820		10.57820		10.60610	10.60610		11.41	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	393.21730	0.39322	378.77650	0.37878	393.217	12.12	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	13.06670	0.01307	10.96480	0.01096	13.067	19.60	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry	10.58000		10.58000		10.60800	10.60800		11.42	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.49820	0.00050	0.82790	0.00083	0.498	16.31	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	133.60560	0.13361	144.37780	0.14438	133.606	12.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.61300		10.61300		10.64110	10.64110		11.63	19,580,985.00	1,845	60,345.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	2.67060	0.00267	3.50540	0.00351	2.671	14.25	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	3.19740	0.00320	4.04530	0.00405	3.197	13.96	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	3.34510	0.00335	4.19380	0.00419	3.345	13.89	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	4.19490	0.00419	5.02980	0.00503	4.195	13.53	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	30.61930	0.03062	28.93050	0.02893	30.619	11.25	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	57.33430	0.05733	55.77100	0.05577	57.334	10.94	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	77.15030	0.07715	73.38830	0.07339	77.150	10.94	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	101.37990	0.10138	96.77030	0.09677	101.380	11.07	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	107.38560	0.10739	102.58010	0.10258	107.386	11.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	113.62300	0.11362	108.61750	0.10862	113.623	11.12	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	137.30930	0.13731	131.57350	0.13157	137.309	11.22	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	167.97300	0.16797	161.34640	0.16135	167.973	11.33	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	389.24290	0.38924	410.48600	0.41049	389.243	11.36	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	211.74210	0.21174	203.93540	0.20394	211.742	11.47	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	334.21920	0.33422	354.26860	0.35427	334.219	11.49	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	221.21920	0.22122	213.16860	0.21317	221.219	11.49	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	329.04860	0.32905	348.97510	0.34898	329.049	11.51	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	245.95600	0.24596	237.28580	0.23729	245.956	11.56	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	299.26380	0.29926	318.44210	0.31844	299.264	11.59	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	266.80540	0.26681	257.63050	0.25763	266.805	11.62	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	285.16430	0.28516	303.95990	0.30396	285.164	11.63	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	272.16430	0.27216	262.85990	0.26286	272.164	11.63	2,449,478.70	9,000	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	302.10430	0.30210	289.86750	0.28987	302.104	11.80	12,084,172.00	40,000	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	257.47490	0.25747	273.01430	0.27301	257.475	11.86	1,287,374.50	5,000	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	314.47490	0.31447	301.91430	0.30191	314.475	11.86	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	176.33060	0.17633	188.01880	0.18802	176.331	12.72	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	159.43650	0.15944	170.21520	0.17022	159.436	12.95	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	84.86090	0.08486	90.60680	0.09061	84.861	14.58	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	82.77350	0.08277	88.36750	0.08837	82.774	14.66	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	80.74960	0.08075	86.19390	0.08619	80.750	14.73	0.00	0	250.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	45.67120		0.04567		48.15800	0.04816	45.671	16.43	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	34.58650		0.03459		35.98780	0.03599	34.587	17.35	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	32.01680		0.03202		33.17170	0.03317	32.017	17.62	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	30.83170		0.03083		31.87320	0.03187	30.832	17.76	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	29.43520		0.02944		30.34440	0.03034	29.435	17.93	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	23.06610		0.02307		22.79630	0.02280	23.066	19.08	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.62580		10.62580		10.65390	10.65390		11.70	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	225.50870		0.22551		217.40640	0.21741	225.509	11.56	0.00	0	13,000.00
\$ / R	On 26/09/2014	Any day expiry			10.63320		10.63320		10.66130	10.66130		11.75	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	403.92480		0.40392		389.58830	0.38959	403.925	12.39	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	27.10760		0.02711		23.79180	0.02379	27.108	20.82	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.63870		10.63870		10.66680	10.66680		11.89	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.32580		0.00133		2.01800	0.00202	1.326	15.96	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	196.11240		0.19611		207.74840	0.20775	196.112	12.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.69360		10.69360		10.72200	10.72200		12.19	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	2.50130		0.00250		3.62390	0.00362	2.501	15.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	411.25750		0.41126		397.41620	0.39742	411.258	12.49	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	183.70900		0.18371		192.70550	0.19271	183.709	13.84	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	43.03620		0.04304		42.66730	0.04267	43.036	21.28	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.70460		10.70460		10.73300	10.73300		12.20	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	116.53360		0.11653		112.49000	0.11249	116.534	11.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	101.91440		0.10191		106.47320	0.10647	101.914	15.86	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.74320		10.74320		10.77170	10.77170		12.38	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	415.24020		0.41524		401.49070	0.40149	415.240	12.53	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	58.49840		0.05850		56.86480	0.05686	58.498	22.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.74900		10.74900		10.77760	10.77760		12.41	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	3.62550		0.00363		4.99350	0.00499	3.626	15.40	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	232.88900		0.23289		243.20810	0.24321	232.889	13.83	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.77430		10.77430		10.80280	10.80280		12.59	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.77620		10.77620		10.80480	10.80480		12.60	16,164,300.00	1,500	49,224.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	16.39650		0.01640		19.02040	0.01902	16.397	13.11	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	32.95520		0.03296		34.21990	0.03422	32.955	12.44	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	64.09840		0.06410		62.41740	0.06242	64.098	11.89	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	78.88290		0.07888		76.73190	0.07673	78.883	11.81	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	100.11280		0.10011		97.28090	0.09728	100.113	11.72	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	121.03980		0.12104		117.54010	0.11754	121.040	11.65	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	191.70010		0.19170		185.88230	0.18588	191.700	11.71	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	199.57460		0.19957		193.49480	0.19349	199.575	11.75	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	207.63190		0.20763		201.28650	0.20129	207.632	11.79	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	232.92130		0.23292		225.75660	0.22576	232.921	11.91	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	259.85710		0.25986		251.84830	0.25185	259.857	12.02	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	283.54710		0.28355		274.82140	0.27482	283.547	12.12	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	361.19230		0.36119		350.27090	0.35027	361.192	12.41	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	419.71000		0.41971		436.79760	0.43680	419.710	12.48	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	430.61430		0.43061		417.96260	0.41796	430.614	12.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	501.60740		0.50161		487.56080	0.48756	501.607	12.96	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	549.03730		0.54904		534.13670	0.53414	549.037	13.15	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	619.58330		0.61958		603.51520	0.60352	619.583	13.42	0.00	0	4,955.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	693.13210	0.69313	675.96370	0.67596	693.132	13.70	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	205.49370	0.20549	214.18830	0.21419	205.494	14.54	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	196.78420	0.19678	205.10250	0.20510	196.784	14.68	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	136.16410	0.13616	141.71990	0.14172	136.164	15.94	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	135.10710	0.13511	140.60880	0.14061	135.107	15.97	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	126.06720	0.12607	131.12090	0.13112	126.067	16.21	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	109.52700	0.10953	113.75140	0.11375	109.527	16.74	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	70.77790	0.07078	72.88870	0.07289	70.778	18.80	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	70.29110	0.07029	72.23930	0.07224	70.291	19.09	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	69.14450	0.06914	70.63210	0.07063	69.144	19.98	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	69.04320	0.06904	70.48400	0.07048	69.043	20.08	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	33.97970	0.03398	33.69000	0.03369	33.980	23.98	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.78200	10.78200	10.81060	10.81060		12.59	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	418.15790	0.41816	405.91180	0.40591	418.158	12.59	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	69.86830	0.06987	70.22880	0.07023	69.868	22.70	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.79760	10.79760	10.82620	10.82620		12.61	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	4.53420	0.00453	6.06940	0.00607	4.534	15.13	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	287.89700	0.28790	299.90690	0.29991	287.897	13.68	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.86750	10.86750	10.89620	10.89620		12.92	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.09290	0.00709	7.53260	0.00753	7.093	15.21	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	423.57690	0.42358	413.48020	0.41348	423.577	12.72	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	350.98010	0.35098	364.74260	0.36474	350.980	13.67	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	86.50430	0.08650	87.26070	0.08726	86.504	23.28	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.92210	10.92210	10.95090	10.95090		12.97	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	426.30270	0.42630	416.95100	0.41695	426.303	12.78	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	89.82600	0.08983	95.61150	0.09561	89.826	22.91	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.96130	10.96130	10.99000	10.99000		13.13	0.00	0	7,200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	152.15340	0.15215	149.57680	0.14958	152.153	12.11	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	484.24780	0.48425	473.50930	0.47351	484.248	13.04	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	127.64600	0.12765	126.77660	0.12678	127.646	22.76	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.98390	10.98390	11.01270	11.01270		13.28	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	429.14360	0.42914	419.32870	0.41933	429.144	12.89	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	92.91270	0.09291	93.96240	0.09396	92.913	22.93	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.04990	11.04990	11.07850	11.07850		13.43	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	430.34120	0.43034	419.24670	0.41925	430.341	12.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	95.39050	0.09539	101.58930	0.10159	95.390	22.68	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.10970	11.10970	11.13870	11.13870		13.59	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	431.57220	0.43157	420.53360	0.42053	431.572	13.02	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	97.15240	0.09715	98.16880	0.09817	97.152	22.65	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.15020	11.15020	11.17940	11.17940		13.76	5,017,590.00	450	2,100.00
\$ / R	On 26/06/2015	Any day expiry			11.17370	11.17370	11.20300	11.20300		13.91	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	435.10330	0.43510	425.63760	0.42564	435.103	13.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	91.18030	0.09118	92.39670	0.09240	91.180	22.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.24410	11.24410	11.27370	11.27370		14.11	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	438.36990	0.43837	428.68650	0.42869	438.370	13.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	97.25970	0.09726	100.17990	0.10018	97.260	22.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.30590	11.30590	11.33590	11.33590		14.27	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	440.17750	0.44018	431.11550	0.43112	440.178	13.36	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	93.82010	0.09382	96.81650	0.09682	93.820	22.04	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.37410	11.37410	11.40450	11.40450		14.48	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	442.59150	0.44259	434.91600	0.43492	442.592	13.45	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	94.36240	0.09436	96.14600	0.09615	94.362	21.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.43810	11.43810	11.46880	11.46880		14.61	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	445.23700	0.44524	439.09300	0.43909	445.237	13.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	103.01210	0.10301	106.54500	0.10655	103.012	21.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.49780	11.49780	11.52890	11.52890		14.71	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	446.67440	0.44667	440.09770	0.44010	446.674	13.61	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	93.87860	0.09388	96.03990	0.09604	93.879	21.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.55330	11.55330	11.58460	11.58460		14.80	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	446.04600	0.44605	440.51270	0.44051	446.046	13.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.24490	0.08724	93.32060	0.09332	87.245	21.48	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.44730	10.44730	10.47640	10.47640		10.75	1,410,385.50	135	1,649.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	49,689.25640	0.49689	47,179.88500	0.47180	49,689.256	13.23	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.61300	10.61300	10.64110	10.64110		11.63	0.00	0	172.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.77620	10.77620	10.80480	10.80480		12.60	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	42,846.87870	0.42847	44,585.01150	0.44585	42,846.879	12.44	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.63110	17.63110	17.64700	17.64700		10.74	19,217,899.00	1,090	36,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.00000	0.00000	0.11640	0.00012	0.000	12.61	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	3.87460	0.00387	5.11950	0.00512	3.875	12.78	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	7.10610	0.00711	8.74250	0.00874	7.106	12.47	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	12.32290	0.01232	14.51480	0.01451	12.323	12.19	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	17.48050	0.01748	20.48220	0.02048	17.480	12.04	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	54.53290	0.05453	61.66350	0.06166	54.533	11.50	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	235.41770	0.23542	262.37200	0.26237	235.418	10.91	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	363.26870	0.36327	365.99440	0.36599	363.269	11.29	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	28.70940	0.02871	35.19180	0.03519	28.709	12.19	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	837.58540	0.83759	825.66780	0.82567	837.585	12.50	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.81980	0.00182	2.67690	0.00268	1.820	16.79	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.93570	0.00094	1.36110	0.00136	0.936	17.29	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.89680	17.89680	17.91040	17.91040		11.60	0.00	0	9,951.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.15650	18.15650	18.17130	18.17130		12.41	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	892.20120	0.89220	899.67530	0.89968	892.201	12.91	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.28540	18.28540	18.30020	18.30020		12.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	729.02740	0.72903	728.22690	0.72823	729.027	12.71	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	899.72460	0.89972	898.01330	0.89801	899.725	13.06	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	984.95960	0.98496	982.62810	0.98263	984.960	13.23	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	190.97800	0.19098	193.89830	0.19390	190.978	16.05	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	138.10980	0.13811	139.56460	0.13956	138.110	16.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	136.79120	0.13679	138.20960	0.13821	136.791	16.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.44610	18.44610	18.46080	18.46080		13.05	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10293	0.10293	0.10339	0.10339		11.90	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10463	0.10463	0.10509	0.10509		13.33	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10824	0.10824	0.10871	0.10871		14.08	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 13/06/2014	Foreign Exchange Future			14.27300		14.27300		14.34670	14.34670		10.59	19,439,826.00	1,362	83,107.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	25.85360		0.02585		15.58470	0.01558	25.854	11.72	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	32.04760		0.03205		20.07410	0.02007	32.048	11.60	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	101.72260		0.10172		75.77340	0.07577	101.723	10.93	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	229.21740		0.22922		181.87850	0.18188	229.217	10.98	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	87.48110		0.08748		109.30370	0.10930	87.481	11.17	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	601.01230		0.60101		528.06100	0.52806	601.012	12.73	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	12.18800		0.01219		10.03920	0.01004	12.188	13.68	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.80560		0.00081		0.30550	0.00031	0.806	20.02	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.74200		0.00074		0.26910	0.00027	0.742	20.26	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.49970		14.49970		14.57270	14.57270		11.24	666,986.20	46	11,281.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	266.31670		0.26632		234.90750	0.23491	266.317	10.99	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	280.42230		0.28042		247.77830	0.24778	280.422	11.03	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	47.39460		0.04739		46.28500	0.04628	47.395	15.02	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.72440		14.72440		14.79880	14.79880		11.89	338,661.20	23	9,023.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	88.63520		0.08864		81.04950	0.08105	88.635	11.05	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	132.76550		0.13277		120.89000	0.12089	132.765	11.05	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	162.80110		0.16280		168.90690	0.16891	162.801	14.65	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.98050		14.98050		15.05560	15.05560		12.41	0.00	0	1,100.00
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			500.03600		500.03600		498.44300	498.44300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			507.63500		507.63500		506.01800	506.01800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			515.56200		515.56200		513.92900	513.92900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.79000		425.79000		425.17200	425.17200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.26100		432.26100		431.63400	431.63400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.83400		502.83400		501.70000	501.70000			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			510.47500		510.47500		509.32400	509.32400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			456.13700		456.13700		455.13000	455.13000			0.00	0	682.00
ALBI	On 06/11/2014	Index Future			463.06900		463.06900		462.04700	462.04700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			470.30000		470.30000		469.27100	469.27100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.61760		9.61760		9.69520	9.69520		10.37	9,617.60	1	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	9.21750		0.00922		4.89830	0.00490	9.218	12.13	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	66.80100		0.06680		98.35640	0.09836	66.801	10.63	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.51510		0.00052		0.86690	0.00087	0.515	16.05	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.70360		9.70360		9.78010	9.78010		11.18	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.79360		9.79360		9.87030	9.87030		11.79	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	194.56760		0.19457		163.22700	0.16323	194.568	11.79	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	247.88150		0.24788		271.45590	0.27146	247.882	12.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	99.66580		0.09967		110.04970	0.11005	99.666	13.47	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.89710		9.89710		9.97370	9.97370		12.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.55390		9.55390		9.60850	9.60850		9.09	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future	9.68230		9.68230		9.73590	9.73590		10.39	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	7.12380		7.12380		-3.01850	-3.01850			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	602.64060		602.64060		619.76280	619.76280			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	674.62130		674.62130		692.92020	692.92020			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	179.59130		179.59130		-125.45820	-125.45820			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	555.40130		555.40130		571.34020	571.34020			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	81.26730		81.26730		86.35310	86.35310			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.68010		11.68010		11.74490	11.74490		10.91	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.87690		11.87690		11.94120	11.94120		11.66	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.29410		12.29410		12.35980	12.35980		12.87	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.67400		1.67400		1.67780	1.67780		11.04	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.69330		1.69330		1.69660	1.69660		11.50	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.04892		123.04892		122.66474	122.66474			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.45261		123.45261		123.06371	123.06371			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	9.60187		84.80621		9.64634	84.47619			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.69695		82.31027		9.74275	81.97596			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.79306		83.59640		9.84007	83.25896			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	454.82700		454.82700		453.87600	453.87600			0.00	0	507.00
GOVI	On 06/11/2014	GOVI	461.73900		461.73900		460.77400	460.77400			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	468.94900		468.94900		467.97700	467.97700			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.48123		116.48123		116.50650	116.50650			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.26596		118.26596		118.29268	118.29268			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	120.15413		120.15413		120.06109	120.06109			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	121.99512		121.99512		121.90172	121.90172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	118.30798		118.30798		118.21602	118.21602			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.77507		118.77507		118.68278	118.68278			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.34895		126.34895		126.24952	126.24952			0.00	0	2,150.00
I2050	On 06/11/2014	Bond Future	128.28473		128.28473		128.18515	128.18515			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	214.67400		214.67400		214.60500	214.60500			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	217.96200		217.96200		217.89200	217.89200			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	221.39100		221.39100		221.32500	221.32500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	582.38200		582.38200		581.89800	581.89800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	591.30800		591.30800		590.81900	590.81900			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.31805		141.31805		141.23566	141.23566			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 21/05/2014	Jibar Tradeable Future	5.79000	94.21000			5.80000	94.20000			47,105,000.00	2,000	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.90000	94.10000			5.95000	94.05000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.96000	94.04000			6.00000	94.00000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.13000	93.87000			6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.19000	93.81000			6.20000	93.80000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.34000	93.66000			6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.55000	93.45000			6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.77000	93.23000			6.81000	93.19000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.92000	93.08000			6.98000	93.02000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.08000	92.92000			7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.24000	92.76000			7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.39000	92.61000			7.44000	92.56000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.92960	8.92960			8.98130	8.98130		7.59	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.01010	9.01010			9.06150	9.06150		8.42	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.36620	1.36620			1.36940	1.36940			0.00	0	525.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36620	1.36620			1.36950	1.36950			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.74520	9.74520	0.10261		9.70450	9.70450		12.35	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.84810	112.37394			6.89169	112.32641		1.10	0.00	0	8,548.00
R157	On 06/11/2014	Bond Future	7.07299	107.26909			7.12918	107.22184		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.43612	108.94571			7.51316	108.90038		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/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			8.22537		118.91154		8.26429	118.57833		10.70	29,133,327.30	245	49,530.00
R186	On 07/08/2014	Bond Future	8.25	Call	2,451.20000		2.45120		2,343.67000	2.34367	2,451.200	10.70	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.70	Put	882.44000		0.88244		1,017.84000	1.01784	882.440	10.93	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	519.77000		0.51977		615.61000	0.61561	519.770	11.04	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	247.09000		0.24709		304.54000	0.30454	247.090	11.18	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.29645		120.71940		8.33666	120.38220		10.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,078.75000		1.07875		1,168.84000	1.16884	1,078.750	11.12	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.36569		117.30982		8.40702	116.97033		10.98	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			283.20934		283.20934		283.21513	283.21513			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			287.54828		287.54828		287.55672	287.55672			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			6.28792		102.07150		6.36113	102.04527		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			228.61918		228.61918		228.44357	228.44357		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			232.12176		232.12176		231.94548	231.94548			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			8.07182		101.50729		8.11103	101.27175		8.78	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future			8.15242		99.12957		8.19315	98.89130		9.09	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.23336		100.67824		8.27546	100.43868		8.96	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			7.33375		105.84612		7.37590	105.72961		3.36	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	180.13000		0.18013		165.85000	0.16585	180.130	3.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.45284		103.29142		7.49882	103.17411		3.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	327.82000		0.32782		327.83000	0.32783	327.820	3.21	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	428.61000		0.42861		425.43000	0.42543	428.610	3.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.58254		104.90532		7.63249	104.78867		3.24	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,283.32000		1.28332		1,237.59000	1.23759	1,283.320	3.27	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			8.78103		93.71536		8.81484	93.44617			0.00	0	4,308.00

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 06/11/2014	Bond Future			8.85549		95.14090		8.89026	94.86845			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.92964		92.62041		8.96524	92.34601			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.00729		95.41754		9.05120	95.01504			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.07859		96.86895		9.12369	96.46131			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.14953		94.12507		9.19574	93.71335			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.52907		102.84398		7.57542	102.67276		4.93	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	553.04000		0.55304	630.80000	0.63080		553.040	5.00	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.62709		104.40746		7.67652	104.23460		4.66	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	792.73000		0.79273	884.82000	0.88482		792.730	4.72	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.72645		102.00381	7.77889	101.83076			4.80	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			9.07542		100.51098		9.10872	100.17428			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.14553		97.61221		9.17972	97.27134			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.21546		99.13734		9.25045	98.79342			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			7.73887		98.41037		7.77408	98.25890		6.28	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.82794		99.90688		7.86500	99.75397		6.10	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.91877		97.82649		7.95750	97.67362		6.23	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.88881		96.66296		7.92850	96.46843		7.32	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	584.84000		0.58484	674.59000	0.67459		584.840	7.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.97417		94.73390		8.01565	94.53731		7.43	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	942.45000		0.94245	1,009.50000	1.00950		942.450	7.59	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.05903		96.21406		8.10214	96.01671		7.32	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.90938		76.95423		8.95285	76.62418		16.01	0.00	0	24,622.00
R209	On 06/11/2014	Bond Future			8.97690		74.97740		9.02151	74.64302		16.74	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,889.10000		1.88910	1,801.13000	1.80113		1,889.100	16.48	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.95	Call	3,304.22000		3.30422	3,163.93000	3.16393		3,304.220	16.71	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,488.81000		3.48881	3,342.22000	3.34222		3,488.810	16.74	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,679.73000		3.67973	3,527.65000	3.52765		3,679.730	16.77	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,823.33000		1.82333	1,955.78000	1.95578		1,823.330	17.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,646.37000		1.64637	1,770.31000	1.77031		1,646.370	17.11	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,005.27000		1.00527	1,093.76000	1.09376		1,005.270	17.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	938.05000		0.93805	1,022.28000	1.02228		938.050	17.38	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	870.63000		0.87063	950.60000	0.95060		870.630	17.38	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.04286		76.14906	9.08849	75.81128			16.55	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/08/2014	Bond Future			170.83601		170.83601	170.30752	170.30752				0.00	0	618.00
R210	On 06/11/2014	Bond Future			171.41365		171.41365	170.87872	170.87872				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			128.97968		128.97968	128.88962	128.88962				0.00	0	390.00
R211	On 06/11/2014	Bond Future			130.95604		130.95604	130.86576	130.86576				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			134.35708		134.35708	134.25621	134.25621				0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.41582		136.41582	136.31472	136.31472				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			8.76843		87.83640	8.80699	87.54107			13.94	0.00	0	24,188.00
R213	On 06/11/2014	Bond Future			8.84142		85.63025	8.88105	85.33122			14.62	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.91421		86.96810	8.95480	86.66645			14.50	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			9.01366		77.70437	9.05199	77.40208			16.67	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			9.08175		75.59715	9.12107	75.29102			17.54	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.14952		76.77827	9.18974	76.46918			17.42	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future			20,541.70000		20,541.70000	20,616.94000	20,616.94000				0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.94290		4.94290	4.93540	4.93540			7.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 15/09/2014	Foreign Exchange Future	4.90210	4.90210		4.89160	4.89160		9.38	0.00	0	0.00
Total for Derivatives :										495,186,591.10	131,759	3 421 095.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	101.00441		0.00000	100.95279			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.21000	102.72409		7.24000	102.63672			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.22502		0.00000	101.16623			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.62000	104.13663		8.66000	103.90726			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.80869		0.00000	100.74899			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.27500	102.12113		9.31000	101.86877			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.93693		0.00000	99.94964			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.02775		0.00000	100.03978			0.00	100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond	9.48500	95.84253		9.52500	95.63043			284,550,000,000.00	30,000,000	30,000,000.00
AB06	On 27/03/2015	Spot Bond	7.51000	101.77439		7.54000	101.68896			1,502,000,000,000.00	200,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.45059		0.00000	100.38575			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.82000	104.33753		8.85500	104.17300			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	135.46541		1.51000	135.30177			0.00	0	100,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.25000	271.75185		2.24000	271.61287			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.99990		0.00000	99.94178			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.76929		0.00000	101.71209			0.00	0	50,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.37852		0.00000	101.31794			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.43583		0.00000	101.37277			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.47390		0.00000	101.40918			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.93650		0.00000	100.88089			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.04090		0.00000	100.98653			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.87059	0.00000	100.81437				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.97000	104.92180	8.00000	104.83121				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.19686	0.00000	102.12702				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.85500	101.98460	7.89500	101.90652				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.55433	0.00000	101.49318				0.00	275,000,000	275,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	102.02061	0.00000	101.95694				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.01418	0.00000	100.94605				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.86334	0.00000	100.79861				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.07331	0.00000	101.00403				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.30767	0.00000	101.24380				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.46018	0.00000	101.39006				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.95227	0.00000	101.88414				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.64660	0.00000	101.56609				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.95000	127.76024	2.94000	127.60126				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	115.41844	4.26000	115.25342				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	101.79371	5.01000	101.64161				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.88000	105.62272	5.88000	105.45750				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.22000	113.57606	11.25500	113.40487				0.00	0	50,000,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.37754	0.00000	101.27826				0.00	0	140,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.48558	0.00000	101.40510				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.56258	0.00000	101.47798				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.63709	0.00000	101.54845				0.00	0	2,490,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	111.45944	4.76000	111.29538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.05861	100.00000	64.58694				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000	168.04023	1.98000	167.93545				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.84153	2.76000	159.63209				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.02000	172.57221	2.01000	172.49219				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.75000	181.64505	1.75000	181.42212				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.21625	74.78637	8.25125	74.64878				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.21625	74.78637	8.25125	74.64878				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000	0.00000	90.45000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.29709	0.00000	101.23483				0.00	120,000,000	30,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000	0.00000	93.26000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000	0.00000	92.16000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.89000	0.00000	92.89000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.59000	0.00000	88.59000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.06000	0.00000	88.06000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.91573	0.00000	100.85816				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.80370	0.00000	100.74581				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.58000	0.00000	87.58000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.39500	104.48499	7.43500	104.39997				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	88.57000	0.00000	88.57000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.76000	0.00000	90.76000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.83000	0.00000	88.83000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.12488	0.00000	101.06709				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50000	109.93727	7.53000	109.83244				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.82977	0.00000	100.76728				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		85.69000	0.00000	85.69000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.49000	0.00000	85.49000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.49000		106.24981	2.48000	106.21333				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.47000		154.85823	2.49000	154.30215				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		209.71161	2.35000	209.44381				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		84.91000	0.00000	84.91000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.60500		90.98438	9.64000	90.72526				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		94.51000	0.00000	94.51000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.31000	0.00000	98.31000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.24756	0.00000	103.23137				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.74000	0.00000	90.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.80000	0.00000	100.82000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		112.65000	0.00000	112.62000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.61500		110.86254	9.65000	110.51350				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		110.59000	0.00000	110.54000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.56000		111.27797	9.59500	110.92763				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.98000		89.79292	9.01500	89.56466				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.56000	0.00000	101.56000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		99.57000	0.00000	99.57000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.65500	110.56186		9.69000	110.21376			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000		0.00000	88.83000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.58161		0.00000	101.51904			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.54168		0.00000	100.47815			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42000	106.53081		8.45500	106.34367			0.00	0	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.98500	103.43655		9.02000	103.18293			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000	101.56581		7.19000	101.48052			0.00	0	560,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.98000	96.30218		9.01000	96.09840			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.78000	94.86964		9.81500	94.56091			0.00	0	2,400,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.86000	104.26294		7.89000	104.14662			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.21000	131.94465		2.21000	131.77762		7,757,100,000,000.00	3,510,000,000	3,510,000,000.00	
ABS12	On 07/12/2023	Spot Bond	2.06000	275.69597		2.05000	275.55990			0.00	0	20,000,000.00
ABS13	On 31/01/2017	Spot Bond	1.45000	127.18654		1.45000	127.03337			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.03000	129.88164		2.03000	129.71905			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.76684		100.00000	45.43140			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.66000	104.76428		11.69000	104.63132			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.15950		0.00000	100.03255			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.13929		100.00000	4.10928			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.16350		0.00000	100.03457			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.22006		0.00000	100.06310			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.67208		100.00000	24.49320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.15549		0.00000	100.03053			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.12572		11.00000	63.07160			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.79013		100.00000	15.67565			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	101.52213		0.00000	101.45151			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.67348		0.00000	101.59598			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.45463		0.00000	101.38708			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.50024		0.00000	101.43062			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.52030		0.00000	101.44977			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.59274		0.00000	102.52260			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.59274		0.00000	102.52260			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.60817		0.00000	102.53760			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.41816		0.00000	101.35227			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.60817		0.00000	102.53760			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.57731		0.00000	102.50759			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.30805		0.00000	89.25207			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.39254		0.00000	101.32781			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.27163		0.00000	101.20850			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.47291		0.00000	101.40453			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.51828		0.00000	101.44784			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.53649		0.00000	101.46521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	101.50002	0.00000	101.43041				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.41816	0.00000	101.35227				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.43500	104.24030	9.46500	104.03033				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.59089	0.00000	100.52498				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.28055	0.00000	101.21432				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	82.98992	0.00000	82.92974				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.53023	0.00000	160.33078				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.56031	0.00000	160.36052				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.45455	0.00000	101.38701				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.13916	0.00000	100.07966				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.13916	0.00000	100.07966				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	99.99995	0.00000	99.94320				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.40894	0.00000	101.34346				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.39799	0.00000	101.33301				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.48728	0.00000	102.42015				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.85867	0.00000	99.79784				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.48580	0.00000	102.41876				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.57252	0.00000	102.50314				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.16795	0.00000	103.10032				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.45359	0.00000	101.38874				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.51756	0.00000	103.45212				0.00	0	16,970,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.30832	0.00000	101.24303				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.46005	0.00000	101.39225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	101.43105		0.00000	101.36458			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.28503		0.00000	101.22519			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.25397		0.00000	101.19553			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.31427		0.00000	101.25310			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.42740		0.00000	101.36110			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.36350		0.00000	101.30010			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.29051		0.00000	101.23042			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.31061		0.00000	101.24961			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.83306		10.23000	101.75026			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.33052		0.00000	101.26861			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.29965		0.00000	101.23914			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.78191		0.00000	114.92762			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.56000	105.15994		9.60000	104.92021			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.42185		0.00000	101.35580			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.12503		1.75000	113.07867			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.30879		0.00000	101.24786			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.31225		0.00000	101.25117			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.39629		0.00000	101.33208			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.44169		0.00000	101.37540			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.35087		0.00000	101.28875			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.43261		0.00000	101.36673			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	102.03469		0.00000	101.97425			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.51341		0.00000	103.44762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	103.38321	0.00000	103.32151				0.00	4,000,000,000	2,000,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.45076	0.00000	101.38406				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.67840	0.00000	102.61588				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.43261	0.00000	101.36673				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.38985	0.00000	101.32524				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.46724	0.00000	101.39912				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.49095	0.00000	101.42175				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.29949	0.00000	101.23898				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.32689	0.00000	101.26514				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.49651	0.00000	101.42706				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.48345	0.00000	101.41523				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.58688	0.00000	101.51389				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.40536	0.00000	101.34074				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.57236	0.00000	101.50005				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.96267	0.00000	103.89642				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.58688	0.00000	101.51389				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.22998	0.00000	92.17526				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.51430	0.00000	101.44467				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.51430	0.00000	101.44467				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	116.15186	0.00000	116.75890				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	116.98403	0.00000	117.59528				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.31452	0.00000	101.25407				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.30180	0.00000	101.24194				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.11119	0.00000	100.00811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	101.33633		0.00000	101.27488			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.34179		0.00000	101.28008			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.39629		0.00000	101.33208			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.31634		0.00000	101.25580			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.31452		0.00000	101.25407			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.43816		0.00000	101.37136			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	102.34016		0.00000	102.27342			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.56912		0.00000	100.50303			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	101.46836		0.00000	101.41941			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.48562		0.00000	101.43610			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	94.40866		100.00000	93.71105			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	13.68475		100.00000	13.58553			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.09631		0.00000	100.03850			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.10622		0.00000	100.04246			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.11281		0.00000	100.04510			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.67918		0.00000	100.61927			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.74830		0.00000	100.68226			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.84034		0.00000	100.76613			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.65238		0.00000	100.59395			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.15500	97.93797		8.19000	97.81429			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.84435		0.00000	100.76874			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.98463		0.00000	100.89645			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.54000	101.81234		8.58000	101.58767			0.00	0	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
AIR02	On 30/04/2023	Spot Bond	9.25500	115.33420		9.29000	115.01921			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	89.98970		100.00000	89.13536			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35000	108.06024		7.38000	107.94506		1,470,000,000,000.00	200,000,000	2,540,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	87.74091		100.00000	87.12591			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.38689		100.00000	12.30483			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000	159.41686		2.74000	158.85733			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.56950		0.00000	101.50669			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.41413		0.00000	101.35967			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.80069		0.00000	100.74608			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	101.37179		0.00000	101.31670			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	99.94469		0.00000	99.86184			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.22362		0.00000	101.16734			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.37111		0.00000	101.30898			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.63242		0.00000	101.55002			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.30884		0.00000	101.23384			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	100.43000		0.00000	100.43000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.07000		0.00000	99.07000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	101.41327		0.00000	101.35648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond	0.00000	101.22361	0.00000	101.16734				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	101.20543	0.00000	101.14998				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.14646	0.00000	101.08635				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.03000	104.17003	9.07000	103.95076				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.28744	0.00000	101.23408				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.67041	0.00000	101.61189				0.00	0	30,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.01220	0.00000	100.95667				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.41004	0.00000	102.15854				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	99.80455	0.00000	101.60592				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.55500	99.76764	9.59000	104.28787			65,929,500,000.00		6,900,000	1,006,900,000.00
BAW2	On 02/10/2015	Spot Bond	7.46500	107.01534	7.49500	106.91143				0.00	0	10,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.22730	0.00000	101.15837				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.11739	0.00000	101.05464				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.83500	101.55291	7.87500	101.47505				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.97000	104.19983	9.00500	104.02354				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.11861	103.24658	11.15993	103.11437				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.12312	101.99699	11.14777	101.88798				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.15803	101.94994	11.18444	101.83920				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.60002	0.00000	101.51335				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.19295	101.86636	11.22110	101.75151				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.92434	101.37712	11.96560	101.15983				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.63802	0.00000	101.54929				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.63802	0.00000	101.54929				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.63809		0.00000	101.54936			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.36861	101.34303		11.40993	101.21129			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.30692	101.93131		11.33902	101.80845			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.12312	101.99699		11.14777	101.88798			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.20759	102.09495		11.24858	101.95914			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.38068	101.58364		10.40787	101.46642			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.55447		0.00000	101.47028			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.53878		0.00000	101.45414			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.53878		0.00000	101.45414			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.45598		0.00000	101.37590			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.88303	101.04871		10.89658	100.93940			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.74500	100.01684		11.78000	99.83243			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.49363		0.00000	101.41147			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.67000	97.60843		11.70500	97.42224			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.41019		0.00000	101.33384			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.42139		9.28000	101.34474			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.51620		0.00000	101.43281			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.43000	100.11858		11.47000	99.97496			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.47103		0.00000	101.39013			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.50868		0.00000	101.42569			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.50868		0.00000	101.42569			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542		0.00000	99.84542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.45296	0.00000	101.37305				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.52380	0.00000	101.44126				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.49337	0.00000	101.43902				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174	0.00000	99.98174				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.52380	0.00000	101.44126				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.45598	0.00000	101.37590				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.47096	0.00000	101.39131				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.52389	0.00000	101.44135				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.09835	0.00000	101.03892				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.11861	103.68318	14.15993	103.52634				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33123	102.39733	15.36347	102.20227				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.21279	102.19106	14.24737	102.02685				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.99639	0.00000	101.88641				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.99639	0.00000	101.88641				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.99639	0.00000	101.88641				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.07115	0.00000	101.95703				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.73415	0.00000	101.63872				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.49385	100.00000	16.40015				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.44106	100.00000	21.28391				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.51377	100.00000	19.37075				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.04554	100.00000	11.95726				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.05679	100.00000	11.96937				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.56363	100.00000	14.45688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.61914		100.00000	12.52665			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.67682		0.00000	100.62425			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.63018		0.00000	100.57432			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		6.99953		100.00000	6.89618			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		6.99953		100.00000	6.89618			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000		97.07447		100.00000	96.30607			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		176.59183		1.95000	176.44693			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17500		147.13389		8.21000	146.41457			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17500		147.46581		8.21000	146.75121			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56000		97.29266		8.59500	96.95192			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.69766		0.00000	101.63422			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.34416		0.00000	101.28162			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.05000		98.12307		8.09000	97.93226			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.45921		0.00000	101.40259			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.67362		0.00000	100.61407			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.68743		0.00000	100.62666			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.73346		0.00000	100.66861			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.77946		0.00000	100.71051			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.90781		0.00000	100.82743			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.62457		100.00000	14.51738			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.49238		0.00000	100.43526			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.51695		0.00000	100.45698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.52748		0.00000	100.46628			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.53098		0.00000	100.46938			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.57306		0.00000	100.50656			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.62907		0.00000	100.55607			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.30535		100.00000	14.20050			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.30535		100.00000	14.20050			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	101.32148		0.00000	101.26338			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.42655		0.00000	101.36389			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.45520		0.00000	101.39130			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.52000	102.38553		8.55500	102.22958			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.54114		0.00000	101.47350			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.69375		0.00000	101.61947			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.22898		100.00000	10.15482			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.22898		100.00000	10.15482			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.32500	103.79992		6.36500	103.73823			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.61495		0.00000	100.56160			0.00	0	20,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.75853		0.00000	98.70607			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	99.84139		0.00000	99.79381			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.22960		0.00000	98.17702			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.51022		0.00000	97.45799			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00744		0.00000	100.03186			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.02154		0.00000	100.03726			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.08595		0.00000	100.03436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.09034		0.00000	100.03611			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.09829		0.00000	100.03929			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.13119		0.00000	100.05243			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.10660		0.00000	100.06982			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.44521		100.00000	44.12298			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.11518		100.00000	19.96775			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.36470		0.00000	101.30378			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.14503		0.00000	100.08270			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.65500	103.04229		7.69500	102.96183			0.00	0	300,000.00
CBL08	On 02/11/2016	Spot Bond		9.62000	110.42375		9.65500	110.26001			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.79847		0.00000	100.70921			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.27000	102.73987		9.30500	102.60184			0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.34000	102.38685		11.38000	102.16193			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.67051		0.00000	100.58615			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.59000	103.45774		11.63000	103.21958			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.30544		0.00000	100.24397			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.51000	100.02276		9.54500	99.85801			0.00	0	900,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.07941		0.00000	99.99952			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.03000	99.07606		12.07000	98.83133			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.49434		0.00000	100.43199			0.00	80,000,000	20,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	102.04196		0.00000	101.95606			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.39581		0.00000	100.33584			0.00	76,000,000	19,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.30500	92.57344		10.34000	92.35254			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.00500	120.36663		10.04000	120.04355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond		9.85500	116.31821		9.89000	115.98962			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.18500	115.50709		9.22000	115.16467			0.00	0	2,100,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	102.32793		0.00000	102.23699			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.87000	102.18409		11.90500	102.03130			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.29017		0.00000	100.21747			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.67458		0.00000	101.58995			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.37354		0.00000	100.28734			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	101.27370		0.00000	101.16071			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.45581		0.00000	101.32655			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.99099		0.00000	101.91769			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	99.84445		0.00000	101.94228			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.21435		0.00000	100.06023			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.21212		0.00000	100.05911			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.22386		0.00000	100.06502			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.27503		0.00000	100.20635			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.45465		0.00000	101.38711			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.45497		0.00000	102.39636			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.86544		0.00000	101.78368			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.02963		10.11000	103.94464			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.86544		0.00000	101.78368			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.98143		0.00000	100.92071			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	117.33065		2.76000	117.17677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.27005	3.14000	117.11277				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.92964	8.25000	101.86248				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.86544	0.00000	101.78368				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.86544	0.00000	101.78368				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.86350	3.10000	116.70747				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.70135	2.40000	116.55210				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.06335	0.00000	101.96808				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.06158	0.00000	101.00967				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.80829	0.00000	100.75007				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000	100.80802	8.59000	100.67489				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.88600	0.00000	100.82648				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.87379	0.00000	100.81510				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.69824	0.00000	100.63570				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.71047	0.00000	100.64766				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61000	100.91050	8.64000	100.77669				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.61000	100.91050	8.64000	100.77669				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	102.83151	0.00000	102.83151				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	103.32780	0.00000	103.32780				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66000	104.04430	8.69000	103.90435				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.49115	0.00000	101.42194				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.64800	0.00000	101.57166				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.75425	0.00000	100.69614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.75425		0.00000	100.69614			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	101.33460		100.17539	100.55979			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	102.00846		0.00000	101.92045			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.24042		0.00000	100.18048			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	101.51227		0.00000	101.44212			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	99.99998		0.00000	99.94404			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	99.99988		0.00000	99.94015			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.32372		9.35000	102.24626			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.32372		9.35000	102.24626			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	99.99992		0.00000	99.94398			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	99.99991		0.00000	99.94381			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	99.99961		0.00000	99.90619			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.39967		0.00000	101.34063			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	99.99963		0.00000	99.90804			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.17559		0.00000	101.11726			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.17559		0.00000	101.11726			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.17559		0.00000	101.11726			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.17559		0.00000	101.11726			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.17559		0.00000	101.11726			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.20549		0.00000	101.14567			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	101.25514		0.00000	101.19284			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.25514		0.00000	101.19284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	101.25514	0.00000	101.19284				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.25514	0.00000	101.19284				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.25514	0.00000	101.19284				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.26344	0.00000	101.20073				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36000	102.68250	9.40000	102.45200				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.13305	0.00000	100.07598				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.53474	0.00000	100.47203				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.70095	0.00000	101.62221				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.90803				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.37812	0.00000	101.31475				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.36904	0.00000	101.30608				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.39082	0.00000	101.32618				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.07474	0.00000	100.01862				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	99.99995	0.00000	99.93192				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.38717	0.00000	101.32269				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.94993	0.00000	104.88521				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.66499	0.00000	101.60279				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.22847	0.00000	101.16952				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.15271	0.00000	101.09453				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.33270	0.00000	101.27141				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.54152	0.00000	101.47063				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.54152	0.00000	101.47063				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.54152	0.00000	101.47063				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.54152	0.00000	101.47063				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	100.29275		0.00000	100.22997			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	99.92034		0.00000	99.86053			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.71081		0.00000	101.63949			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.44594		0.00000	101.37413			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.71079		0.00000	103.64408			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.31138		0.00000	101.24039			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.42936		0.00000	101.35838			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.17315		0.00000	101.10149			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.59512		0.00000	101.52119			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.31143		0.00000	101.24044			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.31143		0.00000	101.24044			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.30521		0.00000	101.23342			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.26935		0.00000	120.26935			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	103.08329		0.00000	103.01248			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	120.73033		0.00000	120.73033			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.72961		0.00000	119.72961			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.38830		0.00000	120.38830			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	117.00407		0.00000	117.00407			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	117.20749		0.00000	117.20749			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.27498		0.00000	100.20609			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.88500	92.98347		10.92000	92.72218			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.40500	94.46922		11.44000	94.20201			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.24482		0.00000	101.17635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	101.60863	0.00000	101.53465		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.26863	0.00000	100.20134		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.66916	0.00000	100.60547		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.59702	0.00000	100.52705		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	100.61065	8.80500	100.54000		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	101.40536	0.00000	101.34074		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	102.31918	0.00000	102.25379		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	113.81237	0.00000	113.81237		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	101.47255	0.00000	101.40484		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	101.49979	0.00000	101.43081		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	101.60501	0.00000	101.53119		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	101.46361	0.00000	101.39548		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	102.04898	0.00000	101.95376		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	102.04898	0.00000	101.95376		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	102.04898	0.00000	101.95376		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	101.67360	0.00000	101.59611		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	101.15973	0.00000	101.10408		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.61375	0.00000	100.55952		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	101.24482	0.00000	101.17635		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	103.69089	0.00000	103.69089		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	103.73520	0.00000	103.73520		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	101.19170	0.00000	101.13342		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.57692	0.00000	100.51181		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	101.87134	0.00000	101.78520		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond		0.00000	101.25237		0.00000	101.18348			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.13357		0.00000	102.03510			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.74630		0.00000	101.66549			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.32690		0.00000	101.26515			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.55422		0.00000	101.48274			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.57116		0.00000	100.50670			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.28487		0.00000	100.22325			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	101.18316		0.00000	101.12530			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.21460		0.00000	101.14778			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.54479		0.00000	100.48401			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91952			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91952			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	99.95897		0.00000	99.89750			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.12991		0.00000	102.03175			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	99.91337			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91623			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.54879		0.00000	100.48444			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.66489		0.00000	100.60160			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.27453		0.00000	101.21591			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.77567		10.55000	101.74724			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.06500	104.76021		10.10000	104.51279			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.35114		0.00000	101.28817			0.00	0	0.00

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	100.49951	0.00000	100.42333				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.20500	106.54703	12.24000	106.30950				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.52062	0.00000	100.44125				0.00	0	250,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.23500	106.15718	12.27000	105.92698				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.66500	105.57078	10.70000	105.34593				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.52062	0.00000	100.44125				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.59562	0.00000	100.52842				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.79074	0.00000	101.71184				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.29132	0.00000	101.21912				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.97315	0.00000	100.90034				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.82463	0.00000	100.76038				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.79627	0.00000	100.72508				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60500	102.30198	9.64000	102.09483				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.90401	0.00000	100.81625				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.00518	7.01000	38.98346				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.20512	0.00000	154.60866				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	8.56000	135.25288	8.59500	134.97260				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17500	147.13389	8.21000	146.41457				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17500	147.46581	8.21000	146.75121				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.19744	0.00000	90.14000				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.11362	0.00000	90.05569				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.01197	0.00000	100.94548				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.01197	0.00000	100.94548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.50936	0.00000	101.43932				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.40721	0.00000	101.34181				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.42733	0.00000	101.36103				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.00456	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.43261	0.00000	101.36673				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.66916	0.00000	100.60547				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.29816	0.00000	101.23847				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.82265	0.00000	100.76004				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.83473	0.00000	100.77251				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.99963	0.00000	99.93345				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.93425	0.00000	100.86529				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.11000	105.58535	9.14000	105.47116				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.97000	99.85798	9.00500	104.15534				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.21500	111.22922	10.25000	116.99986				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.46000	108.31521	8.49000	108.19762				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.80500	106.61599	9.84000	106.35628				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500	95.06550	10.23000	94.79553				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90500	96.46911	10.94000	96.14740				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90500	89.48453	10.94000	93.88915				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.14128	0.00000	100.08713				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.96089	0.00000	99.90254				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.86594	0.00000	99.80813				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.47029	0.00000	100.41113				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.12500	103.65587		11.16000	103.36890			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.05140		100.00000	11.96403			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.56487		0.00000	100.51097			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.24500	97.09085		8.28000	96.92873			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.95030			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.86758		0.00000	101.30871			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.08170		100.00000	75.40984			0.00	50,000,000,000	30,000,000,000.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.52908		0.00000	101.46983			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.34110		0.00000	100.28993			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	101.31932		0.00000	101.22070			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.86772		0.00000	101.78174			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.08830		0.00000	100.98700			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.47782		0.00000	101.39322			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.54957		0.00000	101.46086			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000	113.56063		7.37000	113.43155			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.45500	107.22470		8.48500	107.01380			0.00	0	3,430,000,000.00
DV23	On 27/02/2023	Spot Bond	8.94500	108.71673		8.98000	108.41990			62,615,000,000.00	7,000,000	4,413,500,000.00
DV24	On 18/02/2024	Spot Bond	9.05500	106.62053		9.09000	106.31315			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.65000	106.17662		9.68500	105.81492			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.27569		0.00000	101.22464			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.32296		0.00000	101.27186			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.12623		0.00000	100.07199			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.23605		0.00000	101.18060			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.10500	130.06260		8.11500	129.92132			3,300,356,000,000.00	407,200,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		102.10758	0.00000	102.01008				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		134.08952	0.10000	133.94298				100,000,000,000.00	1,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.90000		121.56100	1.92000	121.12453				1,140,000,000,000.00	600,000,000	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.91000		109.22193	1.93000	108.79554				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500		108.35645	2.07500	107.93048				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.70500		107.31613	9.74000	107.06806				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55500		107.90903	9.59000	107.64858				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95500		101.17903	9.99000	100.88050				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.34000		94.78283	10.37500	94.55032				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.50000		101.89899	10.53500	101.64788				0.00	0	4,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.13767	0.00000	100.07857				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		101.31550	0.00000	101.26172				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.31907	0.00000	100.26529				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.12280	0.00000	100.07013				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.12373	0.00000	100.07066				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		95.80052	100.00000	95.05208				6,000,000,000,000.00	60,000,000	30,000,000.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		77.33051	100.00000	76.84211				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		74.43804	100.00000	74.00017				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ208U	On 11/07/2014	Spot Bond	100.00000		88.80779		100.00000	88.16425			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.71124		3.00000	127.54172			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.52000		106.55421		11.55000	106.42457			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		105.07311		0.00000	105.00289			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.64229		0.00000	100.57237			0.00	0	1,130,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.44525		0.00000	101.37740			0.00	0	900,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.01000		96.82900		10.05000	96.62885			0.00	0	660,000,000.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.09860		0.00000	101.03461			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.95728		0.00000	99.89326			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.15899		0.00000	100.09100			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.14673		0.00000	100.08400			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.14232		0.00000	100.08128			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.16178		0.00000	100.09259			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.15620		0.00000	100.08920			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.13633		0.00000	100.07805			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.14018		0.00000	100.08027			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.13212		0.00000	100.07545			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.13769		0.00000	100.07863			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.13101		0.00000	100.07481			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.13565		0.00000	100.07746			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93500		102.79479		6.96500	102.70116			0.00	0	3,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.75500		105.84746		7.79500	105.64476			2,326,500,000,000.00	300,000,000	7,900,600,000.00
ES23	On 25/01/2023	Spot Bond	8.47500		112.54869		8.51000	112.24692			8,494,156,042,500.00	1,002,260,300	8,220,327,500.00
ES26	On 02/04/2026	Spot Bond	8.76500		94.47809		8.80000	94.16870			78,885,000,000.00	9,000,000	13,062,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.51500	83.78960		9.55500	83.42464			0.00	0	11,492,400,000.00
ES42	On 25/04/2042	Spot Bond	9.74000	88.86994		9.77500	88.50162			0.00	0	7,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.14328		0.00000	100.08176			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.14788		0.00000	100.08433			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00009		0.00000	99.94278			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.77808		0.00000	100.71813			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.22189		0.00000	101.16124			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	99.96599		0.00000	99.91490			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.83872		0.00000	100.78456			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.39715		0.00000	101.34200			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.86258		100.00000	10.78383			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.57118		100.00000	10.49454			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.37505		0.00000	101.31452			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.43207		0.00000	101.36904			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.54606		0.00000	101.47800			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.65996		0.00000	101.58688			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.76000	102.37640		6.79000	102.31124			1,081,600,000,000.00	160,000,000	1,200,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.43000	100.24058		9.47000	100.02161			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.36072		0.00000	101.30791			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.36065		0.00000	101.30785			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.65939		0.00000	100.59534			0.00	0	60,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.75446		0.00000	103.68596			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.23000	107.81836		11.27000	107.57873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.05987		0.00000	99.98672			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		128.99257		2.13000	128.83003			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		275.06861		2.08000	274.93209			0.00	0	60,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.20000		109.21031		2.19000	109.17577			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.45000		155.21638		2.47000	154.65914			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		213.07864		2.24000	212.80844			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000		109.59035		7.80000	109.48359			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.91700		60.20907		7.91800	60.19387			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47700		38.01181		9.47700	38.00094			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.71988		9.71000	36.70908			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.88487		0.00000	104.79029			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		99.99964		0.00000	99.90965			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		99.99966		0.00000	99.91223			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		99.99966		0.00000	99.91223			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.27407		0.00000	102.18993			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		99.99967		0.00000	99.91376			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.69184		0.00000	101.61351			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.94744		0.00000	101.86211			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.45471		0.00000	101.38716			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.60431		0.00000	101.52996			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		102.03519		0.00000	102.01824			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.91884		0.00000	101.83475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	101.58688		0.00000	101.51389			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	101.50885		0.00000	101.43947			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.72284		0.00000	101.64358			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	101.55966		0.00000	101.48793			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		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	101.66303		0.00000	101.58654			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.06667		0.00000	101.97145			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.00340		0.00000	101.91112			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	15.99147		100.09221	15.87543			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.40900		0.00000	101.34421			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	112.53830		0.00000	112.85654			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.68427		0.00000	101.60628			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.89213		0.00000	101.80467			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	99.99972		0.00000	99.91949			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.51799		0.00000	105.52528			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.56773		0.00000	101.49505			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.58600		0.00000	101.51249			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.44188		0.00000	101.37492			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.47800		0.00000	101.41004			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.95819		0.00000	101.86802			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.37417		0.00000	101.31991			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.35597		0.00000	101.30150			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.45076		0.00000	101.38406			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.31002		13.22500	55.25138			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.36358		0.00000	101.30088			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.36540		0.00000	101.30262			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.03818		0.00000	101.94408			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.43079		0.00000	101.36500			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.44500	97.12219		3.43500	97.08021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	101.49615	0.00000	101.42735				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.49615	0.00000	101.42735				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.03528	0.00000	101.96707				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.24482	0.00000	101.17635				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.50222	0.00000	99.43472				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	102.91674	0.00000	103.05756				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.40536	0.00000	101.34074				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.37086	0.00000	101.30782				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.49422	0.00000	100.41885				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.61770	0.00000	101.54330				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.28189	0.00000	100.22091				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.48894	0.00000	100.41436				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.63946	0.00000	100.56732				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.86772	0.00000	101.78174				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.46347	0.00000	101.39618				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.86591	0.00000	101.78002				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.35451	0.00000	101.29221				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.88670				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.47800	0.00000	101.41004				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.47800	0.00000	101.41004				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.37781	0.00000	101.31968				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.06589	0.00000	101.00603				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.12761	0.00000	101.06428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.90501		0.00000	100.84782			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.90501		0.00000	100.84782			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.12148		0.00000	101.04982			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.88962		0.00000	100.83218			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.88580		0.00000	100.82860			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.87219		0.00000	100.81490			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.87469		0.00000	100.81723			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.83088		0.00000	100.76683			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.75167		0.00000	100.69376			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.83088		0.00000	100.76683			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.74850		0.00000	100.69084			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.43334		0.00000	100.36769			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		100.00000	0.95117		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.78376		0.00000	100.71440			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.57316		0.00000	101.50022			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.56408		0.00000	101.49155			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.70746		0.00000	101.64093			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	101.33614		0.00000	101.27398			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.58871		0.00000	100.52304			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.37000	118.52664		3.37000	118.36530			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.59326		0.00000	101.51941			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.60967		0.00000	101.53507			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.35000	118.68755		3.35000	118.52617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.79000	123.49969		1.79000	123.43548			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	118.52664		3.37000	118.36530			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000	122.95265		2.77000	122.79130			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000	127.52689		2.84000	127.44972			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.66305		0.00000	100.58907			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.60908		0.00000	101.81115			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.14188		0.00000	102.04805			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.18000		0.00000	102.08450			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.38163		0.00000	101.31740			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.58235		0.00000	101.50900			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.61862		0.00000	104.61496			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.85212		0.00000	101.76648			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.78288		0.00000	101.70040			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.51975		0.00000	101.44986			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.98939		0.00000	101.90222			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.51793		0.00000	101.44812			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.93930		0.00000	103.94196			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.81684		0.00000	98.01790			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	97.57784		0.00000	98.20363			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.32799		0.00000	101.27194			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.79333		100.00000	9.72233			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	16.53483		100.00000	16.41495			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000	144.81108		4.91000	144.59682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.07153		0.00000	101.02327			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.40859		0.00000	101.35697			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.58265		0.00000	102.52905			0.00	91,600,000	356,500,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.41636		0.00000	102.36049			0.00	0	102,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.95599		0.00000	101.97522			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.37736		0.00000	101.32058			0.00	0	10,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	101.22361		0.00000	101.16734			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.19097		0.00000	100.13361			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	95.51718		0.00000	95.51718			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46500	129.38724		2.46500	129.22066			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.64855		0.00000	100.59121			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.93337		10.38000	100.84816			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.93337		10.38000	100.84816			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	102.79000		0.00000	102.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.44210		0.00000	100.39210			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.60414		0.00000	100.53334			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60500	104.48633		2.60500	104.35062			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000	203.75654		2.55000	203.49305			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57500	105.04961		2.57500	104.91342			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.85855		0.00000	100.80939			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000	202.88140		2.58000	202.61854			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.67793		0.00000	100.60147			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.00000	110.66757		2.00000	110.50040			3,000,000,000,000.00	1,500,000,000	1,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.60000	264.66460		2.59000	264.52056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.10000		274.85988		2.09000	274.72320			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		260.32505		2.81000	260.17801			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000		125.76289		2.50000	125.60062			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.55216		0.00000	100.49056			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000		125.91029		2.03000	125.75267			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.73182		0.00000	100.66713			0.00	60,000,000	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.00791		0.00000	100.94554			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.43323		0.00000	100.37082			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44500		104.34467		2.44500	104.21052			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.79128		104.97509	17.11078			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.69935		101.07593	21.54052			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.18818		100.44759	13.09218			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.29879		0.00000	101.24470			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.96345		100.76967	19.81771			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000		113.90434		2.07000	113.76160			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	2.16000		109.62590		2.15000	109.59162			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.43593		0.00000	98.43264			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.19000		109.31405		2.18000	109.27956			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		99.95634		0.00000	99.89114			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		343.00901		2.29000	342.83202			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.97804		0.00000	100.93015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS93	On 11/08/2014	Spot Bond	0.00000	100.38049	0.00000	100.31604				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.36028	0.00000	100.29950				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.34177	0.00000	100.28382				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	99.98030	0.00000	99.92168				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	99.94181	0.00000	101.59760				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.13275	0.00000	100.05306				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.97910	0.00000	100.91590				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.96500	102.60669	6.00500	102.54604				0.00	0	135,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.85000	103.17601	6.88000	103.09577				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65000	102.27416	7.68000	102.14876				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97000	103.15677	8.00500	102.98995				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.14000	108.91438	8.18000	108.70575				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.64500	101.78546	8.67500	101.58538				0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.83500	100.88864	8.87000	100.65019				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.38500	92.18730	9.41000	91.98058				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58500	112.54656	9.62000	112.21903				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.77500	99.35254	9.81000	99.08237				0.00	0	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.12000	97.48457	10.15500	97.13625				0.00	0	60,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.37500	79.01546	10.41000	78.69165				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	101.18078	0.00000	101.12565				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.22648	0.00000	101.16929				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.24475	0.00000	101.18673				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.29037	0.00000	101.23027				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	101.36339		0.00000	101.29999			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	101.41814		0.00000	101.35225			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.65527		0.00000	101.57860			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.10075		0.00000	100.00286			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.10609		0.00000	100.00556			0.00	0	39,000,000.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.11081		0.00000	100.00790			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.11197		0.00000	100.00850			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.11514		0.00000	100.01007			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.11994		0.00000	100.01248			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.12394		0.00000	100.01449			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.14148		0.00000	100.02328			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.20450		0.00000	101.14405			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.94350		0.00000	100.88153			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.32000	101.55440		9.35500	101.39156			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	100.34377		0.00000	100.29466			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.63930		0.00000	99.59011			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	98.97362		0.00000	98.92474			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	100.57329		0.00000	100.51693			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.58574		0.00000	100.52816			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.60980		0.00000	100.54987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.63964		0.00000	100.57679			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.68103		0.00000	100.61411			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	101.54184		0.00000	101.48210			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.00917		0.00000	100.95321			0.00	18,100,000,000	20,600,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.80656		0.00000	100.74703			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.75788		0.00000	102.70091			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.09394		0.00000	101.04100			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.50900		0.00000	101.44933			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.02564		0.00000	100.03889			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	101.04364		0.00000	100.99000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	99.99999		0.00000	99.95020			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000	40.89991		100.00000	40.72018			0.00	0	45,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.33122		0.00000	101.26731			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.75571		0.00000	100.68227			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.14688		0.00000	101.09153			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.46892		0.00000	101.40884			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.47234		0.00000	100.41275			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.47939		0.00000	100.41909			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.50916		0.00000	100.45989			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.29515		0.00000	100.24596			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.69219		0.00000	100.63101			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.13723	98.79510		8.16663	98.67636				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.72445		0.00000	100.66041			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.48990	104.41639		8.51928	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		100.76590		0.00000	100.69818			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.94009	104.41639		8.96944	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		100.81653		0.00000	100.74432			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		100.81188		0.00000	100.74930			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.91219		0.00000	100.84487			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.94538		0.00000	100.87560			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.14939		0.00000	100.08545			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	102.64776		9.89000	102.56567				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.18500	110.55081		8.22500	110.27728			73,665,000,000,000.00	9,000,000,000	4,660,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.89000	279.28403		1.88000	279.15066			111,510,000,000,000.00	59,000,000,000	29,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.90000	279.07141		1.89000	278.93787			7,600,000,000,000.00	4,000,000,000	2,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.52000	100.51149		9.56000	100.08577			628,320,000,000,000.00	66,000,000,000	25,060,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.41500	101.41095		9.45500	100.97460			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	59.36432		100.00000	58.93393			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.41175		100.00000	15.30001			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	87.79692		100.00000	86.97382			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	41.29138		100.00000	40.98874			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.07708		100.00000	20.92259			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.61853		100.00000	13.51979			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	62.89451		100.00000	62.42843			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.55000	116.18900		1.54000	116.15930			0.00	0	81,469,100,000.00
I2038	On 31/01/2038	Spot Bond	1.84500	119.95699		1.84500	119.80864			0.00	0	60,281,062,400.00
I2046	On 31/03/2046	Spot Bond	2.00000	116.87746		2.00000	116.73164			7,108,000,000,000.00	3,554,000,000	83,128,200,000.00
I2050	On 31/12/2050	Spot Bond	1.99000	126.21545		1.99000	126.05785			3,980,000,000,000.00	2,000,000,000	65,209,400,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.80000		0.00000	93.90000			0.00	0	1,500,000.00
IBL11	On 12/03/2015	Spot Bond	7.66000	104.12603		7.69000	104.03879			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	102.25041		0.00000	102.19301			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.49120		0.00000	101.43129			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16000	104.06126		8.19000	103.94302			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22000	107.61431		8.25500	107.42710			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.13256		0.00000	100.07589			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000	116.35876		4.76000	116.18758			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000	102.77824		8.01000	102.65089			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.38811		0.00000	100.33222			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.41077		0.00000	100.35162			0.00	80,000,000	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
IBL34	On 31/01/2017	Spot Bond	1.61000	126.66399	1.61000	126.50979				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	129.25856	2.10000	129.09601				0.00	0	20,000,000.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.44217	0.00000	101.38918				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.33279	0.00000	102.27608				0.00	0	30,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.34000	102.65077	8.37500	102.46756				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.78536	0.00000	101.73024				0.00	0	30,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	103.03989	0.00000	102.98210				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.20847	0.00000	100.15177				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86000	100.24188	8.90000	100.02533				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.29500	93.78788	9.32500	93.59499				0.00	0	400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.67902	0.00000	101.62336				0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.42000	97.55891	8.45500	97.38210				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.34500	101.68433	9.37500	101.46970				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.47793	0.00000	100.42243				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.49203	0.00000	100.43489				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.92000	100.96784	7.95000	100.84407				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64000	100.72872	8.68000	100.52154				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.54456	0.00000	100.48132				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.23967	0.00000	100.18460				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.99000	103.65247	8.02500	103.50022				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.60000	104.79917	8.64000	104.57090				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.69500	106.22287	9.73000	105.91727				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.04489	0.00000	100.98835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL62	On 24/04/2017	Spot Bond	0.00000	100.59002		0.00000	100.53455			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00412		100.00000	0.00409			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.62249		0.00000	100.56743			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.65019		0.00000	100.59268			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.95500	97.81118		8.99000	97.57619			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.50050		5.00000	100.45982			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.50050		5.00000	100.45982			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.58124		5.00000	101.53968			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.50050		5.00000	100.45982			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.78874		4.00000	100.75620			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.08870		0.00000	102.01185			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.01486		0.00000	101.93975			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.41077		0.00000	101.33318			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	99.72677		100.00000	98.91598			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.37318		9.20000	107.29405			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.21267		0.00000	101.14705			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.21267		0.00000	101.14705			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.15904		0.00000	100.09106			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.70578		100.00000	8.64266			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.60196		0.00000	100.54710			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.37290		0.00000	100.31857			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.25036		0.00000	100.19616			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.66000	101.14144		9.69000	101.04081			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN06H	On 10/09/2014	Spot Bond	0.00000	101.30151	0.00000	101.24943				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.84043	0.00000	99.76096				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.80083	100.00000	8.73702				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	94.90231	100.00000	94.18876				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	99.28759	100.00000	98.49539				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	97.46941	100.00000	96.70594				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	96.79559	100.00000	94.61223				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	91.85549	100.00000	89.88716				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	87.39029	100.00000	85.60682				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	83.34586	100.00000	81.72224				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	97.56098	100.00000	96.66072				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	93.68654	100.00000	91.57331				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	88.90511	100.00000	87.00000				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	84.58333	100.00000	82.85715				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000	99.90311	5.90000	99.88698				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000	99.67775	5.90000	99.66170				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000	99.45341	5.90000	99.43743				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000	99.33054	6.00000	99.31432				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000	99.21714	6.00000	99.20096				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000	98.99110	6.00000	98.97500				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000	98.74579	6.10000	98.72950				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA433	On 12/08/2014	Spot Bond	6.10000	98.63185		6.10000	98.61560			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.37218		0.00000	101.29790			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.11861	102.72553		11.15993	102.59399			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.11861	101.57407		11.15993	101.44401			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.43403		0.00000	101.36515			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	102.15953		0.00000	102.07507			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.40524		0.00000	101.33778			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.93059		6.50000	100.87768			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.54152		0.00000	101.47063			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.06023		0.00000	101.00285			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.41984			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.40443		0.00000	101.34513			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.76021		0.00000	100.70464			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.38792		0.00000	101.32006			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.96023		0.00000	100.90152			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.93014		0.00000	102.88288			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.86890		0.00000	102.82082			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.13265		0.00000	101.08053			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.12354		0.00000	101.07185			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.26519		0.00000	101.21457			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.67269		0.00000	100.62225			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.35478		0.00000	100.30307			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.23829		0.00000	100.18670			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.12213		0.00000	100.06992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond	0.00000	100.12071	0.00000	100.06911				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	99.96591	0.00000	99.91480				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.13630	0.00000	101.08760				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.70649	0.00000	100.65481				0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.31042	0.00000	100.25869				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.45598	0.00000	101.37590				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	99.96831	0.00000	99.92070				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.34767	0.00000	100.28973				0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.14753	0.00000	97.09567				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	90.34653	100.00000	89.68059				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.82086	0.00000	100.76174				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.83789	0.00000	100.77754				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.84928	0.00000	100.78811				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.67000	101.34256	8.70000	101.19663				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.67622	0.00000	100.62674				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.50500	99.47163	9.54000	99.22145				0.00	0	3,300,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.55764	0.00000	101.49558				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82000	104.27078	8.85500	104.09614				0.00	0	700,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.96817	0.00000	100.90827				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.94319	0.00000	100.88121				0.00	0	30,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.43113	0.00000	100.06036				0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	99.99976	0.00000	99.92955				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.46018	0.00000	101.39006				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.84000	106.18724	8.87000	106.08080				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.39478	0.00000	103.32655				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.88035	0.00000	101.81123				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	119.98380	3.19000	119.82224				0.00	0	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.63000	135.63634	3.65000	135.14334				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.21242	0.00000	101.14431				0.00	0	30,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.01427	0.00000	100.94614				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.89742	0.00000	100.82815				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.69364	0.00000	101.62545				0.00	0	20,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.34041	0.00000	101.27273				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.55000	96.17394	3.54000	96.13142				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.55000	101.58062	3.54000	101.49426				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.80978	0.00000	101.73805				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.28721	0.00000	100.21553				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	101.30151	0.00000	101.24943				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.43000	111.38549	10.47000	111.15842				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.67435	0.00000	100.59604				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.63000	135.63634	3.65000	135.14334				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	99.18478	100.00000	99.81544				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	96.95910	100.00000	96.20357				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	95.33275	100.00000	93.21425				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	90.53383	100.00000	88.62114				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV429U	On 17/07/2014	Spot Bond	100.00000	86.20017	100.00000	84.46460				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	82.25637	100.00000	99.17355				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	92.26705	100.00000	90.21667				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	87.62590	100.00000	85.77465				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	99.96585	0.00000	99.91457				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.69358	0.00000	100.64018				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.12096	0.00000	100.06909				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.87085	5.90000	99.85473				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.64564	5.90000	99.62960				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.29811	6.00000	99.28191				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.18478	6.00000	99.16861				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.07171	6.00000	99.05558				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.71321	6.10000	98.69693				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.29774	0.00000	100.23374				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.54507	0.00000	100.48430				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.98218	0.00000	100.92713				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.97853	0.00000	100.92153				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.29184	0.00000	100.23975				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.11043	0.00000	100.00775				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.07947	0.00000	100.01971				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	99.86878	0.00000	99.81217				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.83798	0.00000	100.77763				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.84368	0.00000	100.78292				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond	0.00000	100.85508	0.00000	100.79350				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.80377	0.00000	100.74588				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.68758	0.00000	100.62681				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.54085	0.00000	100.48047				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.36587	0.00000	101.30355				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.21438	0.00000	100.15606				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	99.99991	0.00000	99.94907				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	99.99992	0.00000	99.94964				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.08343	0.00000	101.02142				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.82593	0.00000	100.77259				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.62035	0.00000	100.56201				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.48244	0.00000	100.42858				0.00	0	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	56.04805	100.00000	55.64171				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.54029	0.00000	100.47763				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	59.00981	100.00000	58.57730				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.35190	0.00000	101.29270				0.00	0	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.22740	100.00000	21.07350				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.87088	0.00000	100.80659				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	82.14286	100.00000	81.59645				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.89785	100.00000	65.40405				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.95029	100.00000	57.52555				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	66.79857	100.00000	66.41909				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	57.44220	100.00000	57.02574				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	64.63789	100.00000	64.16927				0.00	0	7,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		80.70175		100.00000	80.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.93028		0.00000	101.86030			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.59324		0.00000	100.51862			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.55500		139.97325		8.59000	139.52671			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.58222		0.00000	101.52747			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.30527		0.00000	101.24820			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.96211		0.00000	99.90554			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.72769		0.00000	101.67194			0.00	0	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.52217		0.00000	100.46153			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.92000		98.70927		8.95500	98.54365			178,400,000,000.00	20,000,000	40,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.07000		96.52259		9.10500	96.34366			181,400,000,000.00	20,000,000	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.44500		101.23608		9.47500	101.02099			0.00	0	600,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.17501		0.00000	102.08579			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.66000		104.86419		10.69000	104.73239			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.37651		0.00000	102.27894			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.12036		0.00000	100.06014			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.12828		0.00000	100.06410			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.13777		0.00000	100.06883			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.77848		0.00000	100.72736			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		99.82101		0.00000	100.27437			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.82477		0.00000	99.77698			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.71669		0.00000	98.70712			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		97.63852		0.00000	97.58643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.03402		0.00000	98.98572			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	100.00000	99.64286		100.00000	99.11190			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.52938		100.00000	68.14007			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.14286		100.00000	81.59645			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.50662		0.00000	101.46081			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	61.41475		100.00000	60.96949			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	97.56098		100.00000	95.23810			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.95138			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.04093		0.00000	100.98710			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.75290		0.00000	100.69623			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.63074		0.00000	101.57743			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.08946		0.00000	102.03253			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.38994		0.00000	101.33556			0.00	0	5,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.30603		0.00000	101.25538			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.70530		0.00000	101.65137			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.23791		0.00000	100.18690			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.34584		0.00000	100.29109			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.70086		0.00000	100.64912			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.75343		0.00000	100.69850			0.00	60,000,000	15,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	95.17241		100.00000	94.19795			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	56.35346		100.00000	55.94489			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	24.55268		100.00000	24.37467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		59.94307	100.00000	59.50848				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.78000		101.96744	8.82000	101.73824				0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.67000		101.90159	8.71000	101.67304				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.57990	0.00000	101.51525				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.46888	0.00000	101.40879				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.78088	0.00000	100.72464				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.89033	0.00000	100.83336				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.89671	0.00000	100.83934				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.92860	0.00000	100.86925				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.56783	0.00000	102.50520				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.69986	0.00000	102.63424				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15500		102.09701	8.19000	101.95564				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85000		105.44307	8.89000	105.21681				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.63000		105.89576	9.66500	105.62503				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.62000		105.51959	6.66000	105.44087				0.00	0	10,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.23559	0.00000	101.17798				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.28125	0.00000	101.22157				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.64500		104.35412	9.67500	104.14745				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500		102.64975	7.70500	102.54964				76,750,000,000.00	10,000,000	4,770,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		99.92325	0.00000	99.86545				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.08000		99.11922	9.11500	98.95648				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.38049	0.00000	101.31982				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.50500		104.64824	9.54000	104.39338				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.35379		100.00000	10.27872			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		99.92646		0.00000	99.87109			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.78000		99.11945		8.81500	98.95862			0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.10500		104.25797		6.14500	104.20032			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.76000		105.12487		7.79000	105.02594			0.00	0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.72000		107.49431		8.75500	107.32166			261,600,000,000.00	30,000,000	30,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.06168		100.89771	6.01738			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.14311		100.61875	6.09833			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		100.22930		0.00000	100.17220			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.23249		0.00000	100.17458			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.23394		0.00000	100.17562			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.25352		0.00000	100.19034			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.27610		0.00000	100.20725			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.38895		100.00000	0.38613			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.38895		100.00000	0.38613			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.06000		95.48860		9.09500	95.22188			0.00	0	2,000,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.61000		100.92158		7.64000	100.80054			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.16500		98.77089		9.19500	98.55406			81,568,500,000.00	8,900,000	8,900,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.77191		0.00000	100.72178			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.95500		103.84296		8.99000	103.59069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.18273		0.00000	100.08040			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.39500		103.88963		9.43000	103.58764			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.37367		0.00000	101.39506			0.00	0	5,500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.28058		0.00000	100.23022			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.15547		0.00000	101.10280			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.55886		0.00000	100.50461			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.13739		0.00000	100.08756			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.21426		0.00000	101.15922			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.36000		105.94090		7.39000	105.84050			73,600,000,000.00	10,000,000	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		103.19400		0.00000	103.13706			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.68000		113.68484		8.72000	113.42745			0.00	0	2,000,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.73000		34.55806		10.76500	34.41547			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.76000		102.60040		7.79000	102.51021			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.70139		0.00000	100.63939			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.73806		0.00000	100.67280			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.11000		103.68949		8.14000	103.57136			0.00	0	300,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.20264		0.00000	101.14493			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		99.99988		0.00000	99.93974			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.22782		0.00000	101.16137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.03864	0.00000	100.97438				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.87108	0.00000	100.80679				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.86127	0.00000	99.80144				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.78117	0.00000	89.72574				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.86867	0.00000	99.81207				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	100.63015	0.00000	100.56896				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.68461	0.00000	100.61811				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.55175	0.00000	100.49015				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.92333	0.00000	100.85683				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.01298	0.00000	85.95565				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.33753	0.00000	101.28337				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.23156	0.00000	100.16855				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.34057	0.00000	101.27820				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.26754	0.00000	101.20848				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.96625	0.00000	100.90387				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.22278	0.00000	101.16575				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.21088	0.00000	101.15518				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.20997	0.00000	101.15432				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.49266	0.00000	100.43546				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.40536	0.00000	101.34074				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.90000	106.50309	9.93500	106.25164				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.39629	0.00000	101.33208				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.93500	105.30158	9.97000	105.04578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.40536	0.00000	101.34074				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.25635	0.00000	101.19857				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.56463	0.00000	101.50651				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61000	104.32200	8.64000	104.21301				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.70995	0.00000	100.64021				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.95427	0.00000	99.88575				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.06000	103.89125	10.10000	103.61239				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.07092	0.00000	101.00228				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.83089	0.00000	100.77947				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.17000	109.96993	12.20500	109.73833				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.86114	0.00000	109.73491				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.61810	0.00000	102.57296				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.78107	0.00000	102.01984				0.00	0	40,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.11000	165.68872	2.10000	165.52025				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.69500	106.20403	8.72500	105.98551				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.34598	0.00000	101.29359				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.30675	0.00000	101.25445				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.32500	105.16220	9.35500	104.94246				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.07147	0.00000	100.01778				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.31471	0.00000	100.26572				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.06719	0.00000	100.01674				0.00	0	8,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.06991	0.00000	100.01744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				8,660,000,000,000,000.00	86,600,000,000	31,800,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.52500	106.27435		9.55500	106.01986				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.06997		0.00000	100.01749				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.07152		0.00000	100.01783				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000				640,000,000,000,000.00	6,400,000,000	3,200,000,000.00
NQ1C10	On 22/05/2020	Spot Bond	9.72500	105.11071		9.75500	104.88925				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.07374		0.00000	100.01844				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.07259		0.00000	100.01809				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000				370,000,000,000,000.00	3,700,000,000	3,200,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.09274		0.00000	100.02289				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.08628		0.00000	100.02136				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.07474		0.00000	100.01862				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.54000	113.49396		8.58000	113.25601				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.90500	120.39004		8.94000	120.07428				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	169.12428		1.99500	169.03987				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.27500	123.30712		9.31000	122.89262				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.59201		0.00000	100.53492				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.50613		0.00000	100.44737				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.27902		0.00000	101.22465				0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.26451		0.00000	101.20382				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.98176		0.00000	99.92757				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	99.98105		0.00000	99.92484				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	99.95579		0.00000	99.88978			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	99.94086		0.00000	99.85228			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.44815		100.00000	15.33239			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	40.38125		100.00000	40.08527			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.89000	103.40015		6.92000	103.30181			0.00	0	20,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	99.20000		0.00000	99.20000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	62.61169		100.00000	62.15278			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.22609		0.00000	100.16980			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.59320		0.00000	100.53842			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	99.87167		0.00000	99.81677			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	101.48836		0.00000	101.43262			0.00	0	0.00
PNP16		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	101.65685		0.00000	101.60103			0.00	56,000,000	14,000,000.00
PPC002		On 31/12/2018	Spot Bond	0.00000	101.46339		0.00000	101.40380			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	101.37454		0.00000	101.32092			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	101.26094		0.00000	101.20543			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	101.24000		0.00000	101.18541			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	101.36914		0.00000	101.30897			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	101.30849		0.00000	101.25090			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	101.26474		0.00000	101.20907			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	101.44169		0.00000	101.37837			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	101.36554		0.00000	101.30543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.31039		0.00000	101.25271			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.52186		0.00000	101.45506			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.43207		0.00000	101.36904			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		101.36364		0.00000	101.30362			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.50462		0.00000	100.44833			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.51922		0.00000	100.46129			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.52578		0.00000	100.46712			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.54037		0.00000	100.48008			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.60304		0.00000	100.53574			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.61760		0.00000	100.54867			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.55892		0.00000	100.49406			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66000		104.61213		6.69000	104.54636			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.47500		98.05186		6.51500	97.98862			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97500		40.45833		8.01000	40.27500			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.66000		111.02687		6.69000	110.92816		3,489,333,840,000,000.00	23,924,000,000	00,426,200,000.00	
R158	On 15/09/2015	Spot Bond	6.66000		111.02687		6.69000	110.92816			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56000		91.92548		6.59000	91.84211			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000		117.00634		6.69000	116.87467			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.49000		86.31412		6.52000	86.21125			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15500		122.71513		8.19000	122.32889		5,568,979,042,431,000.00	82,891,360,200	48,860,399,900.00	
R187P	On 21/12/2026	Spot Bond	7.89500		37.77868		7.93000	37.59501			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.81500		35.33098		7.85000	35.14754			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		285.53648		1.59000	285.40791		1,936,000,000,000.00	1,210,000,000	27,228,014,300.00	
R201	On 21/12/2014	Spot Bond	6.10500		105.20545		6.14500	105.13051			0.00	0	70,834,781,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.75000	228.90987	1.75000	228.62874					322,116,157,650,000.00	84,066,375,800	52,687,700,000.00
R2023	On 28/02/2023	Spot Bond	7.99500	100.29051	8.03000	100.01110					1,899,404,130,000,000.00	37,574,000,000	00,120,266,900.00
R203	On 15/09/2017	Spot Bond	7.22000	104.57731	7.25500	104.41348					1,575,158,520,000,000.00	18,166,000,000	64,912,700,000.00
R2030	On 31/01/2030	Spot Bond	8.70500	96.55142	8.73500	96.24051					2,318,890,130,000,000.00	66,386,000,000	65,191,700,000.00
R2037	On 31/01/2037	Spot Bond	8.93500	98.48060	8.97500	98.03725					502,745,645,000,000.00	56,267,000,000	41,553,200,000.00
R204	On 21/12/2018	Spot Bond	7.43000	105.59518	7.47000	105.37686					1,708,643,919,849,000.00	29,965,534,300	22,010,983,000.00
R2048	On 28/02/2048	Spot Bond	9.01000	99.30614	9.04000	98.92731					556,419,758,000,000.00	61,755,800,000	00,850,900,000.00
R207	On 15/01/2020	Spot Bond	7.64500	100.82785	7.67500	100.63122					2,353,215,095,000,000.00	07,811,000,000	58,856,100,000.00
R208	On 31/03/2021	Spot Bond	7.80500	95.50422	7.84000	95.26760					1,901,660,759,229,000.00	43,646,477,800	97,781,838,500.00
R209	On 31/03/2036	Spot Bond	8.84500	76.03179	8.88500	75.67039					1,232,992,288,862,000.00	39,399,919,600	66,945,980,400.00
R210	On 31/03/2028	Spot Bond	1.73000	168.77029	1.75000	168.16918					2,696,369,350,000.00	1,558,595,000	28,144,795,000.00
R211	On 31/01/2017	Spot Bond	0.91000	128.96957	0.91000	128.81999					33,387,900,000,000.00	36,690,000,000	27,296,150,800.00
R212	On 31/01/2022	Spot Bond	1.53000	134.43318	1.53000	134.27041					994,500,000,000.00	650,000,000	56,871,100,000.00
R213	On 28/02/2031	Spot Bond	8.70000	86.78347	8.73500	86.45136					2,151,756,043,830,000.00	47,328,280,900	05,596,902,500.00
R214	On 28/02/2041	Spot Bond	8.95000	76.77290	8.98500	76.43859					4,268,323,915,000,000.00	76,907,700,000	15,785,600,000.00
R226C	On 15/09/2014	Spot Bond	6.07500	98.17000	6.11500	98.10977					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.72000	94.82245	6.75000	94.74903					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.56000	91.92548	6.59000	91.84211					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.48000	89.13059	6.51000	89.03736					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.49000	86.31412	6.52000	86.21125					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.16000	99.56312	6.20000	99.50981					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.11000	96.61931	6.15000	96.54967					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.63000	93.25023	6.66000	93.17090					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.50000	90.43687	6.53000	90.34773				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.48000	87.62534	6.51000	87.52639				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.54000	84.74865	6.57000	84.64027				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.19500	80.48438	7.23000	80.35386				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.24500	77.55572	7.28000	77.41659				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43500	74.28807	7.47500	74.12668				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41500	71.68857	7.45500	71.51914				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39500	69.19338	7.43500	69.01663				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.38500	66.76204	7.42500	66.57870				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.60500	63.56102	7.63500	63.41042				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.58500	61.31023	7.61500	61.15621				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.72500	58.50944	7.76000	58.33358				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.69500	56.45690	7.73000	56.27784				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.66500	54.49212	7.70000	54.31025				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.63500	52.61093	7.67000	52.42660				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.59500	50.85381	7.63000	50.66723				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.55500	49.17435	7.59000	48.98580				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.09500	44.96818	8.13000	44.78668				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.05500	43.39492	8.09000	43.21261				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.01500	41.89283	8.05000	41.70992				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.97500	40.45833	8.01000	40.27500				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.93500	39.08802	7.97000	38.90444				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.89500	37.77868	7.93000	37.59501				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.85500	36.52729	7.89000	36.34367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.81500	35.33098		7.85000	35.14754			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.05633		0.00000	100.97836			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00013		0.00000	99.93435			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.07135		0.00000	100.99420			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.94685		0.00000	100.87379			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		16.06165		100.00000	15.94521			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.94632		100.00000	5.90273			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		20.17249		100.00000	20.02625			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	101.57073		0.00000	101.51328			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.09079		0.00000	101.03177			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.52976		0.00000	101.46927			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.98265		0.00000	101.92715			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.80057		0.00000	101.74708			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.09943		0.00000	101.04666			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.19736		0.00000	100.14802			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.68372		0.00000	100.62340			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.11852		0.00000	100.01185			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.82466		0.00000	100.76389			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.42712		0.00000	100.36553			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.52906		0.00000	101.46982			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.95240		0.00000	100.89894			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.67817		0.00000	100.61822			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	99.96259		0.00000	99.90666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond	0.00000	101.63662		0.00000	101.57526			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.64291		0.00000	101.58513			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	100.36170		0.00000	100.28115			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	101.69661		0.00000	101.60326			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.83389		0.00000	100.73624			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.74839		0.00000	100.66075			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.74839		0.00000	100.66075			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	101.75578		0.00000	101.66701			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	101.95911		0.00000	101.85999			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	102.15953		0.00000	102.07506			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.04613		12.35000	105.94087			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.80265		0.00000	101.73257			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.99507		100.00000	12.90086			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	101.68677		0.00000	101.62107			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.21805		0.00000	100.15253			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.90407		0.00000	100.83806			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.74721		0.00000	100.68113			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	99.99992		0.00000	99.93173			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.78728		100.00000	2.76685			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.13534		100.00000	15.02441			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	22.33662		100.00000	22.17468			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.08535		100.00000	12.94253			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.29816		100.00000	22.13651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond		0.00000	100.41773		0.00000	100.30337			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	101.10904		0.00000	100.98014			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.10500	105.29910		9.14000	105.04084			0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond		9.24500	106.01118		9.28000	105.71125			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.85000	107.71038		9.88500	107.35201			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	66.66669		100.00000	66.66667			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.85828		0.00000	99.26093			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.91000	106.53051		7.94000	106.39315		10,537,227,400,000.00		1,332,140,000	4,032,140,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	99.99994		0.00000	99.93820			0.00	0	50,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.27000	100.99246		9.30500	100.81318			0.00	0	3,150,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.70228		0.00000	100.63823			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.50294		0.00000	101.43697			0.00	200,000,000	200,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.56622		0.00000	100.50054			0.00	0	10,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.71092		0.00000	100.64400			0.00	0	30,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.69820		0.00000	100.63251			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.76000	101.80865		7.79000	101.71635			0.00	0	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.03000	99.01662		9.07000	98.81801			0.00	0	380,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.12000	109.14301		8.15000	109.03376			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.98000	109.32163		8.01000	109.21337			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.91000	109.41110		7.94000	109.30333			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.62000	100.54885		8.65500	100.38130			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.05500	109.22589		8.08500	109.11710			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.02000	109.27055		8.05000	109.16201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	101.35960	0.00000	101.29985				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.90612	0.00000	99.86593				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.53709	0.00000	101.46324				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.08915	0.00000	101.02680				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.27000	103.35000	8.30500	103.18048				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.91889	0.00000	100.86244				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.24533	0.00000	101.18555				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.37838	0.00000	105.31442				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.95500	110.61274	8.99000	110.34505				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80500	101.99791	9.84000	101.67228				0.00	0	20,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.24087	0.00000	100.17526				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.57476	0.00000	100.52680				0.00	0	10,500,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.26440	0.00000	100.20962				0.00	69,600,000	47,400,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.69788	0.00000	102.64220				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.53000	101.40686	8.57000	101.17610			1,023,600,000,000.00		120,000,000	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.66825	100.00000	10.59679				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.53500	106.34987	9.57000	106.04357				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.79487	0.00000	100.74041				0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.85500	95.24062	8.89000	94.92587				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.50500	95.46423	9.54000	95.21346				0.00	0	400,000.00
SBS9	On 07/07/2016	Spot Bond	7.71000	111.48371	7.74000	111.35336				0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.13000	274.23483	2.12000	274.09768				0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.84332	1.55500	126.68947				0.00	0	20,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.11076	0.00000	106.45980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI001	On 30/05/2014	Spot Bond	0.00000		99.91951		0.00000	100.28056			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.22898		100.00000	10.15482			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		124.82353		2.18000	124.66574			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.93059		6.50000	100.87768			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.51832		0.00000	101.45063			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.13654		0.00000	101.07504			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.79498		0.00000	102.73147			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.25000		102.22366		9.28500	102.05572			0.00	0	400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.54079		0.00000	102.47642			0.00	0	7,950,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.92461		0.00000	100.86387			0.00	0	10,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.25146		0.00000	101.19026			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.13398		0.00000	101.07958			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.46577		0.00000	100.41313			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.65160		100.00000	13.55262			0.00	0	800,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.50946		0.00000	101.44876			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		54.09250		100.00000	53.58743		1,020,000,000,000,000.00	10,200,000,000	10,200,000,000.00	
SLI2	On 15/08/2016	Spot Bond	7.96000		106.00287		7.99000	105.87269			0.00	0	1,740,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	9.03000	101.24166		9.07000	101.03043			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.57000	100.68934		8.60500	100.52191			257,100,000,000.00	30,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.05153		0.00000	100.07180			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.01895		0.00000	100.03635			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.36962		0.00000	100.39049			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.01969		0.00000	100.03668			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.53763		0.00000	100.47521			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.32000	106.39446		8.35500	106.25575			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.88052		0.00000	100.82287			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.25910		0.00000	101.20321			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.79623		0.00000	100.73628			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.35500	95.10075		9.39000	94.87930			0.00	0	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	99.85843		0.00000	99.79740			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.31322		0.00000	101.24803			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.65113		0.00000	100.58789			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.41300	87.79608		9.44800	87.57082			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.47500	87.51472		9.51000	87.28989			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.35000	104.50996		7.39000	104.42529			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.90500	95.39455		8.93500	95.20075			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.44296		0.00000	101.37840			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.40000	101.16884		8.43500	101.00183			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.30000	108.17909		2.29000	108.14385			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.38000	101.99959		8.42000	101.78241			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.46243		0.00000	100.41064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.92013			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.57500	111.16444	9.61000	110.81446			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	99.87502	0.00000	99.82116			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	99.50643	0.00000	100.88424			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	101.36783	0.00000	101.30659			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.93000	77.93961	9.96500	77.64648			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.70019	0.00000	100.63827			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.19395	0.00000	100.13568			0.00	0	0.00
SY1056		On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1057		On 27/05/2014	Spot Bond	0.00000	99.98383	0.00000	99.93533			0.00	0	0.00
SY1063		On 10/06/2014	Spot Bond	0.00000	99.75846	0.00000	99.71015			0.00	0	0.00
SY1065		On 17/06/2014	Spot Bond	0.00000	99.64207	0.00000	99.59327			0.00	0	0.00
SY1067		On 18/06/2014	Spot Bond	0.00000	99.62541	0.00000	99.57655			0.00	0	0.00
SY1072		On 09/06/2014	Spot Bond	100.00000	96.30607	100.00000	95.54974			0.00	0	0.00
SY1074		On 21/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1075		On 23/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1076		On 21/07/2014	Spot Bond	0.00000	99.08155	0.00000	99.03235			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
SY1080		On 30/05/2014	Spot Bond	0.00000	99.93484	0.00000	99.88597			0.00	0	0.00
SY1081		On 29/05/2014	Spot Bond	0.00000	99.95108	0.00000	99.90217			0.00	0	0.00
SY1082		On 05/06/2014	Spot Bond	0.00000	99.83713	0.00000	99.78827			0.00	0	0.00
SY1084		On 09/06/2014	Spot Bond	0.00000	99.77217	0.00000	99.72335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1085	On 10/06/2014	Spot Bond	0.00000	99.75610		0.00000	99.70732			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.70561		0.00000	99.65654			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.73702		0.00000	98.68781			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.70556		0.00000	99.65649			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.64114		0.00000	99.59221			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.62413		0.00000	98.57499			0.00	400,000,000	100,000,000.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.59112		0.00000	99.54206			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.60751		0.00000	98.55836			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	0.00000	99.62365		100.00000	93.35038			0.00	29,800,000,000	14,900,000,000.00
SY1096	On 23/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12000	108.68500		7.15000	108.58267			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.75500	103.09664		8.79000	102.77300			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	92.67922		100.00000	92.01405			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.08850		100.00000	86.47664			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	25.91045		100.00000	25.72259			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.61924		0.00000	100.56465			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.43338		0.00000	100.37868			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.11816		0.00000	100.06748			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.87420		0.00000	99.82002			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.10045		0.00000	100.05020			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.18997		0.00000	101.13443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000	101.25391		0.00000	101.19548			0.00	6,000,000	3,000,000.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.63395		0.00000	99.58620			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.36978		0.00000	97.31717			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	96.86297		100.00000	66.72761			0.00	80,000,000,000	90,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.49015		0.00000	100.43550			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000	104.36674		7.94000	104.23997			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.65329		0.00000	100.59478			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.67153		0.00000	100.61139			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.75301		7.83000	102.68763			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.64324		0.00000	100.58563			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.66606		0.00000	100.60641			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.39037		0.00000	102.32535			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.64324		0.00000	100.58563			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.66606		0.00000	100.60641			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.51864		7.16000	102.45889			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.71072		0.00000	100.64708			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.70708		0.00000	100.64377			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.79441		0.00000	100.72329			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.78260		0.00000	100.71254			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.13777		0.00000	101.03582			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.09731		0.00000	100.99900			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.64233		0.00000	100.58481			0.00	0	10,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.67153		0.00000	100.61139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.97022		8.73000	102.94591			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.63960		0.00000	100.58231			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.66606		0.00000	100.60641			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.90000	100.40064		8.94000	100.24197			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.77772		0.00000	100.72084			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.81719		0.00000	100.75745			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.71255		0.00000	100.64874			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.70253		0.00000	100.63962			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.85773		0.00000	100.79505			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.79260		0.00000	100.72163			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.78896		0.00000	100.71832			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.92971		0.00000	100.86181			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.07480		0.00000	100.97852			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.07841		0.00000	100.98180			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.30433		0.00000	101.20912			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.67923		0.00000	100.61932			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.33883		101.06155	6.29194			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.63960		0.00000	100.58231			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.96372		0.00000	100.90992			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.72165		0.00000	100.65704			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.75805		0.00000	100.69019			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.14137		0.00000	101.03909			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.06587		0.00000	101.00965			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.66540		0.00000	100.60671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.67462		0.00000	100.61512			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.66540		0.00000	100.60671			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.67462		0.00000	100.61512			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.67923		0.00000	100.61932			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.65986		0.00000	100.60167			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.67462		0.00000	100.61512			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.72534		0.00000	100.66134			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.72534		0.00000	100.66134			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.72534		0.00000	100.66134			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.79904		0.00000	100.72851			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.81746		0.00000	100.74529			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.79444		0.00000	100.72431			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.16180		0.00000	101.05904			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.18469		0.00000	101.07990			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.17553		0.00000	101.07155			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.41000	103.91116		8.44000	103.81393			0.00	0	970,000,000.00
TL20	On 22/02/2020	Spot Bond		9.79500	85.35093		9.82500	85.17172			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.06000	103.83447		8.09500	103.66109			0.00	0	3,880,000,000.00
TN20	On 17/09/2020	Spot Bond		9.05500	108.80160		9.09500	108.52575		22,637,500,000,000.00	2,500,000,000	28,283,999,900.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.74342		100.00000	0.73641			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.24500	110.23236		9.28000	109.92003			0.00	0	11,000,000,000.00
TN25	On 19/08/2025	Spot Bond		9.40500	103.14255		9.44000	102.82352			0.00	0	19,660,000,000.00
TN27	On 14/11/2027	Spot Bond		9.40500	96.47192		9.44000	96.14303			0.00	0	6,842,554,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	102.02014		0.00000	101.96540			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.14458		0.00000	101.09147			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.26768		0.00000	100.21176			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.21731		0.00000	100.15819			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.22299		0.00000	100.16233			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.22351		0.00000	100.16268			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.25120		0.00000	100.18277			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.30866		0.00000	100.22448			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.10353		0.00000	101.05006			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.92821		0.00000	100.87078			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.94819		0.00000	100.88953			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.70921		0.00000	100.65510			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.75825		0.00000	100.70040			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86957		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.87172		100.00000	9.79556			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.95609		0.00000	99.91219			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.95769		0.00000	97.91020			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.26448		0.00000	97.21649			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.07651		0.00000	97.02910			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.74186		0.00000	99.69630			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.08500		0.00000	99.03848			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.01902		0.00000	95.96947			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.74870		0.00000	98.69727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond	0.00000	95.11251		0.00000	95.05501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.52730		0.00000	98.47651			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.70705		0.00000	94.66269			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.72409		0.00000	94.66816			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.03349		0.00000	97.98219			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.55724		0.00000	94.50226			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.33186		0.00000	94.27719			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.56720		0.00000	97.51616			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.10931		0.00000	94.05494			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.13807		100.00000	12.04711			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.18578		0.00000	100.13505			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.74996		0.00000	100.69996			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.69271		0.00000	100.64323			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.68330		0.00000	100.63330			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.66409		0.00000	100.61550			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.65402		0.00000	100.60372			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.54653		0.00000	100.49685			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.18293		0.00000	100.13304			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.76867		0.00000	100.71242			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.69004		0.00000	100.63955			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.20500	109.85080		9.24000	109.58854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.74745	0.00000	100.68137				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.16763	0.00000	101.09540				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.56000	103.75757	9.59500	103.58049				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.02739	0.00000	100.97457				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.02860	0.00000	100.97573				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.34584	0.00000	100.28750				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.35735	0.00000	100.29707				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.35791	0.00000	100.29754				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.13291	0.00000	101.07468				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.16508	0.00000	101.10520				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02000	109.97797	7.05000	109.85592				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	237.99406	1.39000	237.70865				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96000	101.89972	6.99000	101.81266				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72500	103.31360	7.76000	103.15433				0.00	0	9,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98500	104.07278	8.02500	103.83869				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27000	103.35259	8.30000	103.14045				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.34500	103.37365	8.38000	103.11688				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.61000	93.11651	6.64000	93.03648				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.14000	99.41468	6.18000	99.36072				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	91.39088	6.57000	91.30536				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.12000	96.96624	6.16000	96.89828				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61000	93.09978	6.64000	93.01969				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.37500	67.90181	7.41500	67.72174				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.82102	100.00000	37.60616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	20.01914	100.00000	19.90542			0.00	0	0.00
Total for j-Bonds :										41,482,809,451,643,500.00	4,299,643,900	17 944 883 300.00
Grand Total:										41,482,809,946,830,100.00	4,299,775,659	17 948 304 395.00