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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 30/06/2014	Any day expiry		10.61110	10.61110		10.62390	10.62390		11.46	5,305,550.00	500	0.00
\$ / R	On 01/07/2014	Any day expiry		10.64020	10.64020		10.62390	10.62390		11.57	0.00	0	90,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	113.21580	0.11322	139.83810	0.13984	113.216	14.63	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry		10.64030	10.64030		10.62380	10.62380		11.50	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	163.52280	0.16352	187.14520	0.18715	163.523	14.07	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	2.12860	0.00213	7.53990	0.00754	2.129	14.75	0.00	0	10,000.00
\$ / R	On 07/07/2014	Any day expiry		10.64610	10.64610		10.63120	10.63120		10.42	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	89.46760	0.08947	86.13520	0.08614	89.468	10.87	0.00	0	5,000.00
\$ / R	On 08/07/2014	Any day expiry		10.64760	10.64760		10.63260	10.63260		10.45	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	94.68170	0.09468	90.66180	0.09066	94.682	10.88	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	21.58970	0.02159	25.19110	0.02519	21.590	11.71	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry		10.65060	10.65060		10.63590	10.63590		10.46	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	41.67830	0.04168	44.78850	0.04479	41.678	11.10	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.65790	10.65790		10.64330	10.64330		10.10	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	190.37680	0.19038	184.90200	0.18490	190.377	10.93	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	20.50160	0.02050	22.54800	0.02255	20.502	11.53	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.65980	10.65980		10.59500	10.59500		10.13	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	128.89670	0.12890	0.00000	0.00000	128.897	10.44	0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/07/2014	Any day expiry		10.68360	10.68360	10.66900	10.66900		10.07	0.00	0	348.00
\$ / R	8.30	Put	0.00010	0.00000	0.00030	0.00000			0.000	19.20	0.00	0	4,700.00
\$ / R	10.82	Call	70.19730	0.07020	71.29810	0.07130			70.197	10.68	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.68540	10.68540	10.67080	10.67080		10.09	0.00	0	7,308.00
\$ / R	10.80	Put	193.40870	0.19341	208.12480	0.20812			193.409	10.60	0.00	0	500.00
\$ / R	12.62	Call	0.14840	0.00015	0.16470	0.00016			0.148	18.87	0.00	0	500.00
\$ / R		On 08/08/2014	Any day expiry		10.70350	10.70350	10.68870	10.68870		10.19	0.00	0	0.00
\$ / R	10.74	Call	127.59070	0.12759	127.01330	0.12701			127.591	10.38	0.00	0	250.00
\$ / R		On 22/08/2014	Any day expiry		10.72830	10.72830	10.71330	10.71330		10.39	0.00	0	0.00
\$ / R	10.33	Put	32.82160	0.03282	39.62400	0.03962			32.822	9.89	0.00	0	19,547.00
\$ / R	12.07	Call	6.18970	0.00619	6.63500	0.00664			6.190	15.67	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.73710	10.73710	10.72210	10.72210		10.33	0.00	0	1,959.00
\$ / R	10.80	Put	213.83950	0.21384	230.17010	0.23017			213.840	10.55	0.00	0	500.00
\$ / R	12.83	Call	0.90730	0.00091	1.01800	0.00102			0.907	16.72	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.73890	10.73890	10.72390	10.72390		10.33	0.00	0	0.00
\$ / R	8.30	Put	0.05760	0.00006	0.08520	0.00009			0.058	18.75	0.00	0	5,000.00
\$ / R	10.96	Call	104.35880	0.10436	106.75090	0.10675			104.359	11.23	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.75860	10.75860	10.74360	10.74360		10.40	0.00	0	0.00
\$ / R	10.74	Call	204.54190	0.20454	204.84090	0.20484			204.542	10.39	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.77120	10.77120	10.75620	10.75620		10.46	139,659,379.20	12,966	687,993.00
\$ / R	8.80	Put	0.68510	0.00069	0.82290	0.00082			0.685	16.10	0.00	0	920.00
\$ / R	8.88	Put	0.81060	0.00081	0.96670	0.00097			0.811	15.71	0.00	0	26,804.00
\$ / R	8.90	Put	0.84570	0.00085	1.00670	0.00101			0.846	15.62	0.00	0	15,296.00
\$ / R	9.00	Put	1.04770	0.00105	1.23580	0.00124			1.048	15.13	0.00	0	35,000.00
\$ / R	9.78	Put	6.96330	0.00696	7.89250	0.00789			6.963	11.43	0.00	0	920.00
\$ / R	10.00	Put	14.24650	0.01425	16.83860	0.01684			14.247	10.65	0.00	0	72,800.00
\$ / R	10.10	Put	19.70680	0.01971	23.55300	0.02355			19.707	10.30	0.00	0	600.00
\$ / R	10.19	Put	26.35340	0.02635	31.67750	0.03168			26.353	9.98	0.00	0	6,220.00
\$ / R	10.20	Put	27.23230	0.02723	32.74190	0.03274			27.232	9.94	0.00	0	48,650.00
\$ / R	10.21	Put	28.55440	0.02855	34.23860	0.03424			28.554	9.95	0.00	0	15,296.00
\$ / R	10.23	Put	31.34790	0.03135	37.38720	0.03739			31.348	9.97	0.00	0	27,284.00
\$ / R	10.25	Put	34.34720	0.03435	40.75060	0.04075			34.347	9.99	0.00	0	10,900.00
\$ / R	10.30	Put	42.79420	0.04279	50.14140	0.05014			42.794	10.04	0.00	0	7,700.00
\$ / R	10.38	Put	59.40300	0.05940	68.33020	0.06833			59.403	10.11	0.00	0	250.00
\$ / R	10.40	Call	435.39670	0.43540	429.72640	0.42973			435.397	10.13	0.00	0	2,000.00
\$ / R	10.40	Put	64.19670	0.06420	73.52640	0.07353			64.197	10.13	0.00	0	900.00
\$ / R	10.48	Put	86.13700	0.08614	97.07800	0.09708			86.137	10.21	0.00	0	4,000.00
\$ / R	10.50	Call	363.54150	0.36354	359.87970	0.35988			363.542	10.23	0.00	0	5,000.00
\$ / R	10.50	Put	92.34150	0.09234	103.67970	0.10368			92.341	10.23	0.00	0	13,300.00
\$ / R	10.51	Call	356.75590	0.35676	353.29040	0.35329			356.756	10.24	0.00	0	5,000.00
\$ / R	10.52	Put	98.84340	0.09884	110.57480	0.11057			98.843	10.25	0.00	0	4,700.00
\$ / R	10.55	Put	109.16350	0.10916	121.47380	0.12147			109.164	10.27	0.00	0	10,000.00
\$ / R	10.57	Call	317.62540	0.31763	315.31440	0.31531			317.625	10.29	0.00	0	5,000.00
\$ / R	10.57	Put	116.42540	0.11643	129.11440	0.12911			116.425	10.29	0.00	0	4,000.00
\$ / R	10.59	Put	123.99650	0.12400	137.05880	0.13706			123.996	10.31	0.00	0	20,000.00
\$ / R	10.60	Call	299.09960	0.29910	297.34370	0.29734			299.100	10.32	0.00	0	600.00
\$ / R	10.60	Put	127.89960	0.12790	141.14370	0.14114			127.900	10.32	0.00	0	9,000.00
\$ / R	10.65	Put	148.58650	0.14859	162.70880	0.16271			148.586	10.37	0.00	0	9,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	258.61140		0.25861	258.06790	0.25807		258.611	10.39	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	176.00630		0.17601	191.09950	0.19110		176.006	10.43	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	217.05700		0.21706	217.73670	0.21774		217.057	10.46	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	243.97010		0.24397	260.47200	0.26047		243.970	10.78	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	181.51620		0.18152	183.10270	0.18310		181.516	10.82	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	151.66750		0.15167	153.88200	0.15388		151.668	11.17	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	131.90820		0.13191	134.44660	0.13445		131.908	11.45	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	360.70820		0.36071	378.24660	0.37825		360.708	11.45	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	108.19450		0.10819	110.99770	0.11100		108.195	11.84	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	106.08470		0.10608	108.90210	0.10890		106.085	11.88	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	80.77520		0.08078	83.65950	0.08366		80.775	12.43	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	67.04540		0.06705	69.86150	0.06986		67.045	12.84	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	61.32470		0.06132	64.08730	0.06409		61.325	13.06	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	54.26380		0.05426	56.93200	0.05693		54.264	13.36	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	52.42830		0.05243	55.06730	0.05507		52.428	13.45	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	51.53990		0.05154	54.16280	0.05416		51.540	13.49	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	780.33990		0.78034	797.96280	0.79796		780.340	13.49	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	50.66870		0.05067	53.27630	0.05328		50.669	13.54	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	29.50420		0.02950	31.52510	0.03153		29.504	15.01	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	21.87250		0.02187	24.09260	0.02409		21.873	15.36	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,250.67250		1.25067	1,267.89260	1.26789		1,250.673	15.36	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	12.89530		0.01290	15.11730	0.01512		12.895	16.00	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	11.06240		0.01106	13.23180	0.01323		11.062	16.19	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	10.25280		0.01025	12.39010	0.01239		10.253	16.28	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	9.32930		0.00933	11.42220	0.01142		9.329	16.40	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	5.28270		0.00528	7.04790	0.00705		5.283	17.13	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.78380		10.78380	10.76890	10.76890			10.50	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	97.45620		0.09746	108.92930	0.10893		97.456	10.29	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	110.75650		0.11076	122.99250	0.12299		110.756	10.32	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.79100		10.79100	10.77620	10.77620			10.71	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	231.07170		0.23107	247.89580	0.24790		231.072	10.71	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	6.40570		0.00641	6.97820	0.00698		6.406	18.53	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.79650		10.79650	10.78160	10.78160			10.69	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.30680		0.00031	0.39070	0.00039		0.307	17.51	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	171.88430		0.17188	174.39450	0.17439		171.884	11.31	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.81370		10.81370	10.79890	10.79890			10.82	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	280.57070		0.28057	281.13560	0.28114		280.571	10.75	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.85510		10.85510	10.84000	10.84000			11.12	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.98610		0.00099	1.16040	0.00116		0.986	17.24	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	248.32500		0.24832	263.70180	0.26370		248.325	11.06	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	157.65370		0.15765	160.23910	0.16024		157.654	12.48	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	16.95600		0.01696	19.42560	0.01943		16.956	19.32	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.86700		10.86700	10.85170	10.85170			11.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	47.64270		0.04764	53.94300	0.05394		47.643	10.63	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	74.71150		0.07471	77.01220	0.07701		74.711	14.77	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.90840		10.90840	10.89270	10.89270			11.34	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	257.63300		0.25763	272.52480	0.27252		257.633	11.20	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	30.89590		0.03090	32.77230	0.03277		30.896	20.70	0.00	0	500.00

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\$ / R		On 28/11/2014	Any day expiry		10.91430	10.91430	10.89860	10.89860		11.36	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.84700	0.00185		2.12570	0.00213	1.847	16.80	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	210.98010	0.21098		213.08050	0.21308	210.980	12.45	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.94000	10.94000	10.92400	10.92400		11.50	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.94190	10.94190	10.92590	10.92590		11.51	18,776,300.40	1,716	155,225.00
\$ / R	9.09	Put	Foreign Exchange Future	8.72710	0.00873		9.72690	0.00973	8.727	14.03	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	15.41430	0.01541		17.02030	0.01702	15.414	12.80	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	27.27390	0.02727		29.82440	0.02982	27.274	11.62	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	33.13030	0.03313		37.29010	0.03729	33.130	11.33	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	44.25560	0.04426		49.17500	0.04918	44.256	11.18	0.00	0	46,500.00
\$ / R	10.10	Call	Foreign Exchange Future	897.75890	0.89776		887.35840	0.88736	897.759	11.04	0.00	0	1,260.00
\$ / R	10.10	Put	Foreign Exchange Future	55.85890	0.05586		61.45840	0.06146	55.859	11.04	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	728.85710	0.72886		719.90250	0.71990	728.857	10.78	0.00	0	1,130.00
\$ / R	10.34	Put	Foreign Exchange Future	94.65340	0.09465		101.99520	0.10200	94.653	10.72	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	96.66220	0.09666		104.10510	0.10411	96.662	10.71	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	98.70600	0.09871		106.84090	0.10684	98.706	10.70	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	102.89980	0.10290		112.45570	0.11246	102.900	10.67	0.00	0	500.00
\$ / R	10.44	Put	Foreign Exchange Future	119.01940	0.11902		130.46530	0.13047	119.019	10.71	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	122.09680	0.12210		133.63810	0.13364	122.097	10.72	0.00	0	5,000.00
\$ / R	10.50	Put	Foreign Exchange Future	138.24860	0.13825		150.24740	0.15025	138.249	10.80	0.00	0	22,500.00
\$ / R	10.55	Put	Foreign Exchange Future	155.69210	0.15569		168.10970	0.16811	155.692	10.88	0.00	0	900.00
\$ / R	10.63	Put	Foreign Exchange Future	186.31280	0.18631		199.32130	0.19932	186.313	11.00	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	215.85170	0.21585		229.28900	0.22929	215.852	11.11	0.00	0	2,902.00
\$ / R	10.73	Call	Foreign Exchange Future	441.18990	0.44119		438.78890	0.43879	441.190	11.16	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	435.77370	0.43577		433.42250	0.43342	435.774	11.18	0.00	0	3,900.00
\$ / R	10.82	Put	Foreign Exchange Future	272.38120	0.27238		286.38420	0.28638	272.381	11.30	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	374.74750	0.37475		372.89200	0.37289	374.748	11.36	0.00	0	1,000.00
\$ / R	10.93	Put	Foreign Exchange Future	330.56080	0.33056		346.31820	0.34632	330.561	11.47	0.00	0	79,241.00
\$ / R	11.00	Put	Foreign Exchange Future	372.79270	0.37279		389.80830	0.38981	372.793	11.66	0.00	0	35,000.00
\$ / R	11.10	Put	Foreign Exchange Future	438.19030	0.43819		455.63690	0.45564	438.190	11.96	0.00	0	4,505.00
\$ / R	11.20	Put	Foreign Exchange Future	507.68570	0.50769		525.43400	0.52543	507.686	12.27	0.00	0	250.00
\$ / R	11.50	Call	Foreign Exchange Future	178.42940	0.17843		180.73840	0.18074	178.429	13.18	0.00	0	350.00
\$ / R	11.63	Call	Foreign Exchange Future	155.52180	0.15552		158.01860	0.15802	155.522	13.59	0.00	0	1,000.00
\$ / R	12.00	Call	Foreign Exchange Future	107.89250	0.10789		110.52560	0.11053	107.893	14.76	0.00	0	28,500.00
\$ / R	12.01	Call	Foreign Exchange Future	106.89040	0.10689		109.49910	0.10950	106.890	14.79	0.00	0	500.00
\$ / R	12.10	Call	Foreign Exchange Future	98.30260	0.09830		100.80280	0.10080	98.303	15.07	0.00	0	7,841.00
\$ / R	12.29	Call	Foreign Exchange Future	82.84720	0.08285		85.26880	0.08527	82.847	15.64	0.00	0	1,402.00
\$ / R	12.30	Call	Foreign Exchange Future	82.12700	0.08213		84.54430	0.08454	82.127	15.67	0.00	0	1,130.00
\$ / R	13.00	Call	Foreign Exchange Future	47.80500	0.04781		49.76760	0.04977	47.805	17.80	0.00	0	36,002.00
\$ / R	13.06	Call	Foreign Exchange Future	45.91880	0.04592		47.84230	0.04784	45.919	17.98	0.00	0	7,471.00
\$ / R	13.24	Call	Foreign Exchange Future	42.49740	0.04250		45.51210	0.04551	42.497	18.68	0.00	0	41,000.00
\$ / R	13.26	Call	Foreign Exchange Future	42.33260	0.04233		45.37190	0.04537	42.333	18.78	0.00	0	79,241.00
\$ / R	14.84	Call	Foreign Exchange Future	20.62220	0.02062		20.67260	0.02067	20.622	23.50	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.94780	10.94780	10.93180	10.93180		11.49	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	262.48540	0.26249		277.01730	0.27702	262.485	11.25	0.00	0	500.00
\$ / R	13.80	Call	Any day expiry	41.28110	0.04128		43.28090	0.04328	41.281	21.33	0.00	0	500.00
\$ / R		On 23/12/2014	Any day expiry		10.96360	10.96360	10.94740	10.94740		11.48	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.81650	0.00282		3.19230	0.00319	2.816	16.57	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	268.63410	0.26863	270.12950	0.27013	268.634	12.22	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.03390	11.03390	11.01810	11.01810		11.85	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.08350	0.00408	5.11360	0.00511	4.084	16.12	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	273.21300	0.27321	285.46420	0.28546	273.213	11.41	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	336.40810	0.33641	336.15970	0.33616	336.408	12.26	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	65.57470	0.06557	67.53290	0.06753	65.575	22.71	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.08840	11.08840	11.07320	11.07320		12.04	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	279.38350	0.27938	290.05650	0.29006	279.383	11.51	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	78.41680	0.07842	72.63070	0.07263	78.417	22.93	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.09030	11.09030	11.07520	11.07520		12.03	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.03200	0.00503	6.98730	0.00699	5.032	15.77	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	408.95290	0.40895	406.98130	0.40698	408.953	12.16	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.12540	11.12540	11.11060	11.11060		12.17	0.00	0	23,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	84.27620	0.08428	87.76530	0.08777	84.276	11.43	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	125.42260	0.12542	129.71450	0.12971	125.423	11.32	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	172.03140	0.17203	177.03860	0.17704	172.031	11.23	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	259.47150	0.25947	269.03950	0.26904	259.472	11.45	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	277.42860	0.27743	287.14560	0.28715	277.429	11.53	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	330.18150	0.33018	340.24520	0.34025	330.182	11.72	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	223.07680	0.22308	222.54010	0.22254	223.077	14.27	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	146.15930	0.14616	145.95940	0.14596	146.159	15.79	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	111.91680	0.11192	111.76650	0.11177	111.917	16.86	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	89.43590	0.08944	90.97560	0.09098	89.436	21.27	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.14680	11.14680	11.13220	11.13220		12.19	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	284.54710	0.28455	293.61360	0.29361	284.547	11.59	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	74.72590	0.07473	72.14860	0.07215	74.726	22.43	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.21290	11.21290	11.19860	11.19860		12.36	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	288.59350	0.28859	297.16320	0.29716	288.593	11.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	78.21180	0.07821	76.88810	0.07689	78.212	22.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.27370	11.27370	11.25940	11.25940		12.51	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	291.00000	0.29100	300.00280	0.30000	291.000	11.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.24990	0.08125	81.17120	0.08117	81.250	22.18	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.39940	11.39940		13.17	0.00	0	8,196.00
\$ / R	On 26/06/2015	Any day expiry			11.33660	11.33660	11.32220	11.32220		12.73	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	290.59300	0.29059	301.67520	0.30168	290.593	11.74	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	79.29310	0.07929	78.75410	0.07875	79.293	22.08	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.40560	11.40560	11.39140	11.39140		12.93	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	298.77920	0.29878	307.73930	0.30774	298.779	11.95	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.64110	0.08064	80.93160	0.08093	80.641	21.68	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.46620	11.46620	11.45220	11.45220		13.10	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	305.35360	0.30535	313.70040	0.31370	305.354	12.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	80.38840	0.08039	80.24240	0.08024	80.388	21.61	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.50380	11.50380	11.48990	11.48990		13.22	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	230.33670	0.23034	236.88590	0.23689	230.337	12.11	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	302.25280	0.30225	302.39860	0.30240	302.253	16.14	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.53300	11.53300	11.51930	11.51930		13.33	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	310.20180	0.31020	318.30330	0.31830	310.202	12.23	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.28090	0.08228	80.30300	0.08030	82.281	21.43	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 28/10/2015	Any day expiry		11.59570	11.59570		11.58210	11.58210		13.46	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	314.55760	0.31456	321.61980	0.32162	314.558	12.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.40020	0.09040	89.18610	0.08919	90.400	21.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.65410	11.65410		11.64080	11.64080		13.57	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	317.38070	0.31738	323.83340	0.32383	317.381	12.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	80.19250	0.08019	78.76840	0.07877	80.193	21.12	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future		11.69380	11.69380		11.68060	11.68060		13.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,088.03010	1.08803	1,082.16930	1.08217	1,088.030	12.57	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.70840	11.70840		11.69530	11.69530		13.65	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	318.97170	0.31897	324.83410	0.32483	318.972	12.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	74.00320	0.07400	72.41920	0.07242	74.003	20.97	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.77120	10.77120		10.75620	10.75620		10.46	420,076.80	39	1,010.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.94190	10.94190		10.92590	10.92590		11.51	54,709.50	5	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,665.78180	0.44666	44,420.53670	0.44421	44,665.782	11.14	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.12540	11.12540		11.11060	11.11060		12.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		18.39730	18.39730		18.29420	18.29420		10.24	21,616,827.50	1,175	39,050.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	14.20310	0.01420	16.97030	0.01697	14.203	13.03	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	29.63560	0.02964	38.00830	0.03801	29.636	10.32	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	35.33590	0.03534	46.34070	0.04634	35.336	9.72	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	58.48970	0.05849	87.12240	0.08712	58.490	9.24	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	67.83670	0.06784	98.96440	0.09896	67.837	9.30	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	158.12750	0.15813	145.12440	0.14512	158.128	11.39	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	88.49450	0.08849	80.30230	0.08030	88.495	12.08	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	83.34210	0.08334	75.63770	0.07564	83.342	12.12	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	59.67190	0.05967	54.19240	0.05419	59.672	12.34	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.67130	18.67130		18.56540	18.56540		11.17	7,468,520.00	400	7,371.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	470.05510	0.47006	529.76260	0.52976	470.055	11.06	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.80060	18.80060		18.69490	18.69490		11.57	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	370.37670	0.37038	423.26150	0.42326	370.377	11.11	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	495.79470	0.49579	557.17000	0.55717	495.795	11.33	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	561.06390	0.56106	626.18130	0.62618	561.064	11.44	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	166.79800	0.16680	159.46310	0.15946	166.798	14.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	106.32480	0.10632	102.70990	0.10271	106.325	14.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	104.88900	0.10489	101.35800	0.10136	104.889	14.85	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.95660	18.95660		18.85180	18.85180		12.02	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future		19.30150	19.30150		19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10637	0.10637		0.10614	0.10614		13.06	850.97	8	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10813	0.10813		0.10789	0.10789		14.77	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.11005	0.11005		0.10980	0.10980		14.80	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.74570	14.74570		14.67380	14.67380		10.33	7,372,850.00	500	69,684.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.53510	0.00954	14.17990	0.01418	9.535	10.31	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	24.50270	0.02450	35.57930	0.03558	24.503	9.85	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	37.61710	0.03762	56.53320	0.05653	37.617	9.63	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	98.55950	0.09856	130.00420	0.13000	98.560	9.91	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	107.12060		0.10712		139.84640	0.13985	107.121	9.94	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	61.75920		0.06176		58.31030	0.05831	61.759	12.64	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	25.39380		0.02539		23.65600	0.02366	25.394	14.25	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.98490	14.98490			14.91080	14.91080		11.14	3,746,225.00	250	13,238.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	32.95530		0.03296		43.28910	0.04329	32.955	10.66	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	54.35240		0.05435		68.83580	0.06884	54.352	10.54	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	136.18680		0.13619		129.69570	0.12970	136.187	13.52	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.24330	15.24330			15.17010	15.17010		11.72	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030	15.51030			15.51030	15.51030		12.45	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			496.97200	496.97200			497.21900	497.21900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.39300	504.39300			504.65500	504.65500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			512.19400	512.19400			512.46600	512.46600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.35200	424.35200			424.45400	424.45400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.68900	430.68900			430.80200	430.80200			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.20800	499.20800			499.32000	499.32000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			506.66200	506.66200			506.78700	506.78700			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			454.02900	454.02900			454.18400	454.18400			4,540,290.00	1	597.00
ALBI	On 06/11/2014	Index Future			460.80900	460.80900			460.97600	460.97600			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			467.93600	467.93600			468.11200	468.11200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.10320	10.10320			10.07310	10.07310		10.17	12,629,000.00	1,250	14,264.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.20090	10.20090			10.17000	10.17000		10.50	2,550,225.00	250	5,401.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	52.02410	0.05202			55.65940	0.05566	52.024	10.69	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	125.43580	0.12544			134.09480	0.13409	125.436	10.50	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	366.92780	0.36693			347.81700	0.34782	366.928	10.50	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	123.71960	0.12372			116.93920	0.11694	123.720	11.67	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	114.54790	0.11455			108.32180	0.10832	114.548	11.78	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.30630	10.30630			10.27610	10.27610		11.19	0.00	0	225.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960	10.43960			10.43960	10.43960		11.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.09450	10.09450			10.05740	10.05740		9.26	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.23220	10.23220			10.19380	10.19380		10.68	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			33.69430	33.69430			-31.83430	-31.83430			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			711.39910	711.39910			702.42110	702.42110			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			795.72000	795.72000			785.94560	785.94560			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			3.33240	3.33240			-52.61600	-52.61600			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			647.50210	647.50210			639.51040	639.51040			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future		83.05260	83.05260		82.04420	82.04420			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		1,629.13040	1,629.13040		1,594.31440	1,594.31440			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.15520	12.15520		12.08460	12.08460		10.85	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.35840	12.35840		12.28620	12.28620		11.76	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.57930	12.57930		12.50700	12.50700		12.45	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72680	1.72680		1.72210	1.72210		9.60	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74720	1.74720		1.74220	1.74220		11.20	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.17239	124.17239		124.16707	124.16707			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.56199	124.56199		124.55800	124.55800			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		9.67645	84.25391		9.67252	84.28287			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.77687	81.72829		9.77267	81.75871			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.87729	82.99333		9.87286	83.02487			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		452.74600	452.74600		452.92000	452.92000			18,109,840.00	4	524.00
GOVI	On 06/11/2014	GOVI		459.50700	459.50700		459.69300	459.69300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		466.61300	466.61300		466.80900	466.80900			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.23186	117.23186		117.22777	117.22777			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.99840	118.99840		118.99555	118.99555			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		122.11005	122.11005		122.10510	122.10510			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future		123.95002	123.95002		123.94642	123.94642			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		121.84357	121.84357		121.83840	121.83840			0.00	0	5,348.00
I2046	On 06/11/2014	Bond Future		122.33429	122.33429		122.33019	122.33019			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.51690	127.51690		127.51125	127.51125			0.00	0	2,800.00
I2050	On 06/11/2014	Bond Future		129.43809	129.43809		129.43400	129.43400			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		217.30200	217.30200		216.98000	216.98000			0.00	0	713.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014		Index Future	220.57400	220.57400		220.25200	220.25200			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.01200	224.01200		223.68700	223.68700			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	588.97000	588.97000		588.64900	588.64900			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.85800	597.85800		597.53800	597.53800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.46288	143.46288		143.47332	143.47332			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.30000	93.70000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.38000	93.62000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.50000	93.50000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.79000	93.21000		6.76000	93.24000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.99000	93.01000		7.01000	92.99000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.19000	92.81000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.34000	92.66000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.48000	92.52000		7.49000	92.51000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.62000	92.38000		7.62000	92.38000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.39030	9.39030		9.39250	9.39250		7.17	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.45840	9.45840		9.45920	9.45920		8.84	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36900	1.36900		1.36420	1.36420			136,900.00	100	325.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36950	1.36950		1.36470	1.36470			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.79814	112.42845		6.78381	112.44410		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.04072	107.29623		7.02036	107.31337		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.41640	108.95732		7.38532	108.97562		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.34813	117.86497		8.33381	117.98639		9.32	29,466,242.50	250	48,910.00
R186	On 07/08/2014	7.60	Call	43.86000	0.04386		59.10000	0.05910	43.860	9.08	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	394.72000	0.39472		460.07000	0.46007	394.720	9.23	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	1,040.17000	1.04017		1,145.04000	1.14504	1,040.170	9.32	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,106.27000	1.10627		1,110.25000	1.11025	1,106.270	9.42	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	420.98000	0.42098		436.17000	0.43617	420.980	9.57	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	162.94000	0.16294		175.52000	0.17552	162.940	9.69	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	39.70000	0.03970		45.73000	0.04573	39.700	9.84	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.42738	119.62639		8.41238	119.75089		10.15	0.00	0	103.00
R186	On 06/11/2014	9.17	Put	842.16000	0.84216		841.52000	0.84152	842.160	10.46	0.00	0	2,010.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/02/2015	Bond Future			8.50359		116.18244		8.48791	116.30986		10.53	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,163.27000		2.16327		2,145.82000	2.14582	2,163.270	10.78	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.50515		287.50515		287.27402	287.27402			0.00	0	905.00
R197	On 06/11/2014	Bond Future			291.83704		291.83704		291.60557	291.60557			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.98316		102.18079		5.96408	102.18764		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.85694		229.85694		229.84815	229.84815		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			233.32015		233.32015		233.31374	233.31374			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			8.19780		100.75307		8.19374	100.77726		7.68	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.28814		98.33849		8.28371	98.36418		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.37763		99.86040		8.37286	99.88731		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.36265		105.76622		7.34329	105.81974		2.99	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	33.44000		0.03344		43.79000	0.04379	33.440	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.49506		103.18369		7.47330	103.23920		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	183.23000		0.18323		199.50000	0.19950	183.230	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	261.45000		0.26145		281.95000	0.28195	261.450	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.63589		104.78074		7.61139	104.83793		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,060.04000		1.06004		1,097.07000	1.09707	1,060.040	3.07	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.84523		93.20515		8.83609	93.27755			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future			8.92485		94.59855		8.91528	94.67311			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.00308		92.05562		8.99309	92.13216			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.05295		94.99906		9.04883	95.03670			0.00	0	10,002.00
R2037	On 06/11/2014	Bond Future			9.12835		96.41936		9.12399	96.45861			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.20240		93.65424		9.19781	93.69497			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.61436		102.52920		7.60535	102.56239		4.28	0.00	0	14,506.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.78	Put	319.90000		0.31990		329.14000	0.32914	319.900	4.36	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.72617		104.06133		7.71617	104.09620		4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	693.63000		0.69363		692.90000	0.69290	693.630	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.83767		101.63723		7.82665	101.67348		4.54	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.11471		100.11394		9.11555	100.10548			0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future			9.18851		97.18405		9.18927	97.17651			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.26121		98.68810		9.26191	98.68126			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			7.84583		97.95111		7.83689	97.98940		5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.94739		99.41508		7.93764	99.45511		5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.04930		97.31246		8.03873	97.35396		5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.12729		98.96918		8.11521	99.01449		5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,470.39000		1.47039		1,498.50000	1.49850	1,470.390	5.83	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00683		96.08596		8.00284	96.10539		6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	307.38000		0.30738		327.51000	0.32751	307.380	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.10323		94.12389		8.09882	94.14466		7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	834.04000		0.83404		844.02000	0.84402	834.040	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.19777		95.58076		8.19296	95.60262		6.97	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.97446		76.46095		8.97023	76.49286		13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future			9.04642		74.45731		9.04196	74.49051		15.84	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,197.88000		1.19788		1,234.99000	1.23499	1,197.880	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,829.14000		1.82914		1,873.17000	1.87317	1,829.140	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,458.47000		2.45847		2,506.63000	2.50663	2,458.470	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,632.74000		2.63274		2,681.70000	2.68170	2,632.740	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,814.99000		2.81499		2,864.67000	2.86467	2,814.990	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,115.26000		2.11526		2,133.68000	2.13368	2,115.260	16.01	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,459.51000		1.45951		1,478.37000	1.47837	1,459.510	16.17	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	9.58	Put	1,288.66000		1.28866	1,307.26000	1.30726		1,288.660	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	700.10000		0.70010	715.87000	0.71587		700.100	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	642.02000		0.64202	657.27000	0.65727		642.020	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	584.91000		0.58491	599.56000	0.59956		584.910	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.11585		75.60988	9.11118	75.64420			15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.37028		172.37028	172.36375	172.36375				0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.92810		172.92810	172.92318	172.92318				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			130.93746		130.93746	130.96891	130.96891				0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.91049		132.91049	132.94390	132.94390				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.05915		136.05915	135.58681	135.58681				0.00	0	20,029.00
R212	On 06/11/2014	Bond Future			138.10943		138.10943	137.63151	137.63151				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			8.84180		87.27574	8.83256	87.34606			12.08	0.00	0	24,963.00
R213	On 06/11/2014	Bond Future			8.91996		85.03911	8.91030	85.11150			13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.99690		86.35523	8.98684	86.42944			13.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.04871		77.42787	9.04446	77.46131			14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.12029		75.29708	9.11582	75.33178			16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,242.26000		3.24226	3,295.14000	3.29514		3,242.260	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,072.17000		1.07217	1,090.75000	1.09075		1,072.170	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.19063		76.46237	9.18594	76.49829			16.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,226.33000		21,226.33000	21,149.66000	21,149.66000				0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.99830		4.99830	4.98610	4.98610			7.73	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.98970		4.98970	4.97550	4.97550			9.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											271,853,786.87	19,414	3 672 646.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.03165			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.23000	103.46153		7.23000	103.44156			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17487			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.74000	104.58468		8.74000	104.56037			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.54849			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.42500	102.34205		9.42500	102.31630			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.80487			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.90336			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.60500	96.35362		9.60500	96.32906			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.33000	102.67935		7.33000	102.65927			5,131,000,000.00	700,000	160,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.25064			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.88000	105.12063		8.88000	105.09581			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.32000	137.84348		1.32000	137.81807			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.21000	128.25311		2.21000	271.55787			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76567			0.00	270,000,000	80,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69256			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29449			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30667			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.31465			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.61462			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06600			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.87645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.99000	105.75825	7.99000	105.73574				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79761				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.66500	102.84934	7.66500	102.82814				0.00	0	370,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.25198				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77887				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.80529				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.73915				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.84636				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.14553				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.20816				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.98908				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.18327				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.91000	130.17473	2.91000	130.14520				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.07000	118.20484	4.07000	118.17430				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.82000	104.57282	4.82000	104.54355				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	107.76048	5.91000	107.72716				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.28000	107.04706	11.28000	114.73882				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.61057				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.04956				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.05324				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.05593				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.57000	112.15504	4.57000	112.12457				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.07196	100.00000	56.93371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.95000	171.42352		1.95000	171.38900			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.19192		2.76000	160.15617			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.98000	173.67918		1.98000	173.64405			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18054		7.91000	105.18054			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.69349		1.79000	183.65731			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.27625	75.25441		8.27625	75.23802			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.27625	75.25441		8.27625	75.23802			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18504			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.06000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.91000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.66000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.13000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.58000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63078			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.52092			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.06000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.20500	100.96687		7.20500	100.94760			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.93000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.46000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.36000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09461			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.52000	110.75256		7.52000	110.73035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60434			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.13000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.86317		2.54000	107.65401			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.93935		2.49000	157.27266			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.64169		2.39000	209.12566			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.97000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76000		91.04072		9.76000	91.01716			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.34000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.07510			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	90.69000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.25000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.57432		9.63000	106.54693			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	109.95000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70000		106.05217		9.70000	106.02472			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13000		89.92449		9.13000	89.90255			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.03000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

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	9.79500		105.34935		9.79500	105.32182			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.43763			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.32975			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.48000		107.24903		8.48000	107.22483			9,328,000,000.00	1,100,000	1,442,300,000.00
ABS11	On 09/04/2021	Spot Bond	9.13500		103.62891		9.13500	103.60361			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.18000		102.29031		7.18000	102.27071			0.00	0	877,600,000.00
ABS6	On 01/06/2020	Spot Bond	9.05500		96.85498		9.05500	96.83155			5,433,000,000.00	600,000	606,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.92000		94.87907		9.92000	94.85411			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.88000		105.06436		7.88000	105.04229			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		217.51356		2.02000	275.53367			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.26000		127.13316		1.26000	129.94492			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		129.31516		2.06000	131.88567			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00309		100.00000	0.00308			288,719,480,000,000.00	2,887,194,800	2,887,194,800.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		56.78448		100.00000	56.64692			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.68000		105.97524		11.68000	105.94257			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15215			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.63115		100.00000	3.62235			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18121			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.59277			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.64331		100.00000	21.59088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12308			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	63.81532		11.00000	63.79707			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	21.64331		100.00000	21.59088			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26936			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29605			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25745			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26550			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.26904			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.46390			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.46390			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.48458			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.25103			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.48458			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.44321			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.99845			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.24644			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.12691			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26071			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.26853			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.27172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.26530				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.25103				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.57500	102.07838	9.57500	102.11548				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.40322				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.08453				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	83.73210				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.17093				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.22021				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.25738				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87543				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87543				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74841				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.24932				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.24739				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.29622				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63787				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.29624				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.04352				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.00713				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28624				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.06017				0.00	0	2,000,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80676				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.25837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25341			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22760			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22209			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23279			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25276			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24145			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22857			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23214			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.88760		10.23000	102.85970			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23552			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23020			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.09990			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.68000	100.80482		9.68000	100.77879			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25172			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.15309		1.75000	114.18203			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23182			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23228			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24490			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25284			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23696			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25125			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82457			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21714			0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.16282		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.23409		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.46534		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.25125		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.24601		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.25956		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.26374		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.23003		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.23489		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.26479		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.26479		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27819		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.24649		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28073		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.58306		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27819		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.90752		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.27028		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.26552		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.91880		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.77621		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.23059		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22836		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.80262		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23441			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23536			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.24490			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23091			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.23059			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.25451			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10833			0.00	0	5,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38412			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.61411			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	69.49167		100.00000	99.72678			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.81134			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89589			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95217			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42155			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.56691			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.76065			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.37749			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.21500	98.65755		8.21500	98.63585			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.78500			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.08388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.66000	102.23913		8.66000	102.21558			166,272,000,000.00	19,200,000	3,833,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.39500	115.51641		9.39500	115.48744			0.00	0	20,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	99.27273		100.00000	98.91304			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33000	108.90104		7.33000	108.87973			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	96.35630		100.00000	96.10796			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50000	99.28120		9.50000	99.25615			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.47497		100.00000	13.44515			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.19500	99.41270		10.19500	99.38585			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	161.99527		2.74000	161.95918			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46437			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44937			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47438			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47846			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37065			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94957			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21487			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.23696			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27745			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55581			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.55000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49354			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37768			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21465			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21146			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06949			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.15000	104.70796		9.15000	104.68237			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.94790			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.38952			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.69438			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.12468			0.00	0	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.91708			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.70500	100.03552		9.70500	100.00962			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.48500	107.80845		7.48500	107.78681			9,730,500,000.00	1,300,000	1,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	29.10623		100.00000	29.06303			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.64500	102.41300		7.64500	102.39195			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.03000	104.98477		9.03000	104.95945			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.19745	102.21470		11.19745	101.34725			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.15936	100.45943		11.15936	100.28762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	11.20309		100.37468		11.20309	100.23765			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05403			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.24235		100.22598		11.24235	100.15684			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.00702		99.49239		12.00702	99.41976			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05539			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05539			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05546			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.44745		99.39866		11.44745	99.64265			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.37409		101.18282		11.37409	100.17928			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.15936		100.45943		11.15936	100.28762			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.31848		100.42292		11.31848	100.28542			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.47856		95.16890		10.47856	99.94014			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05246			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05491			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05491			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.05204			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87311		99.23356		10.87311	99.51079			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.80500		98.43493		11.80500	98.27766			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05335			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.73000		68.74269		11.73000	96.04160			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04751			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.23231		9.28000	100.04987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.05413			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.55000		67.56415		11.55000	95.94131			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05257			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05387			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05387			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05194			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05111			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.28123			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05111			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05204			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04960			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.05121			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.03674			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.19745		102.17990		14.19745	101.34420			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.42900		99.99424		15.42900	99.93791			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.31405		99.92617		14.31405	99.96123			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.07069			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.07069			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.07069			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.07325			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.06166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.72810	100.00000	17.69446				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.82650	100.00000	18.78088				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.13423	100.00000	17.09272				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55106				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55106				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.78771	100.00000	12.75673				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.08033	100.00000	11.05349				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32816				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32156				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.20190	100.00000	7.18445				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.20190	100.00000	7.18445				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000	104.30764	1.92000	177.48207				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.31500	93.03615	8.31500	145.60307				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.31500	94.32864	8.31500	145.95680				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70000	97.05817	8.70000	97.03559				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.48974				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.23788				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15000	98.61487	8.15000	98.59347			4,075,000,000,000.00	500,000,000	600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.15617				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.41075				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43981				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53666			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63350			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.90423			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	16.05280		100.00000	16.01349			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19565			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25569			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28141			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28999			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.39285			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52991			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	15.70241		100.00000	15.66396			0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	15.70241		100.00000	15.66396			0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28348			0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30580			0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31188			0.00	0	0.00
BG42A4		On 15/03/2017	Spot Bond	8.58000	103.12873		8.58000	103.10520			0.00	0	2,500,000,000.00
BG42B		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33011			0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36238			0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond	100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
BG42YU		On 15/03/2017	Spot Bond	100.00000	8.97327		100.00000	8.95153			0.00	0	0.00
BID01		On 06/08/2014	Spot Bond	7.01500	104.41272		7.01500	104.39278			701,500,000,000.00	100,000,000	120,000,000.00
BID04		On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.32437			0.00	0	0.00
BID05		On 26/06/2019	Spot Bond	100.00000	1.55762		100.00000	1.55276			0.00	0	26,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	100.00000		1.55037	100.00000	1.54794				0.00	0	24,000,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.40549				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.87816				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.15443				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.73258				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.85199				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.72323				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.76053				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.82826				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.10932				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.57631				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		56.66246	100.00000	56.52520				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		17.66229	100.00000	17.61951				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.29223				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.91676				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.46500		103.90736	7.46500	103.88662				0.00	0	9,900,000.00
CBL08	On 02/11/2016	Spot Bond	9.68000		111.37028	9.68000	111.34168				6,776,000,000.00	700,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.90197				0.00	0	500,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.33000		103.60474	9.33000	103.57907				14,928,000,000.00	1,600,000	626,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.46000		103.16981	11.46000	103.13857				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.71315				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.71000		104.27246	11.71000	104.23969				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.06608				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.57000		100.83926	9.57000	100.81365				774,213,000,000.00	80,900,000	54,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.12343			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.15000		99.85968		12.15000	99.82714			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26352			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.41810			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.13560			0.00	156,000,000	39,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.45500		92.92691		10.45500	92.90119			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.14500		114.40259		10.14500	114.37167			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.99500		110.71437		9.99500	110.68488			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.32500		115.56336		9.32500	115.53474			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69395			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.93000		103.31603		11.93000	103.28350			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.19259			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06103			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.44149			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.67715			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.06308			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64058			0.00	60,700,000,000	27,000,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.70137			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	100.00000		8.75175		100.00000	8.72442		200,000,000,000,000.00	2,000,000,000	11,500,000,000.00	
CIG04	On 30/06/2018	Spot Bond	100.00000		3.69214		100.00000	3.68062		246,666,670,000,000.00	2,466,666,700	11,700,000,000.00	
CIG05	On 30/06/2019	Spot Bond	100.00000		1.55762		100.00000	1.55276		240,000,000,000,000.00	2,400,000,000	11,800,000,000.00	
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55113			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.53493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.62053				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.12470				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25747				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.28232				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.39872				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.05362	10.11000	100.02681				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.39872				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.90477				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.49806	2.76000	119.47130				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.52618	3.14000	119.45320				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.78410	8.25000	102.76153				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.39872				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.39872				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.71715	3.10000	119.03029				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.45533	2.40000	118.78264				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.36468				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.97524				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.77830				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58000	101.64831	8.58000	101.62498				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.04136				0.00	0	10,000,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.04107				0.00	0	10,800,000,000.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.47473				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.63000	101.75660		8.63000	101.73312			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63000	101.75660		8.63000	101.73312			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68000	100.55873		8.68000	100.53539			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26392			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29160			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.47434			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.47434			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42895			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98132			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26778			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73868			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.78570			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.30997		9.35000	103.28389			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.30997		9.35000	103.28389			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73862			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.74062			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20504			0.00	680,000,000	340,000,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28795			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18214			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45748			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45748			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45748		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45748		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51681		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63491		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75667		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75667		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75667		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75667		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63536		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.48000	103.20452	9.48000	103.17855		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83900		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.89604		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30100		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.11316		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68076		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67948		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71482		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.82637		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.88890		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92345		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.11976		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48052		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.17537		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01766		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23377			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27028			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27028			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27028			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27028			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50175			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.24475			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40083			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14389			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.35448			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04410			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14229			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90289			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28228			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04415			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04415			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04680			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.92786			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.74947			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.61652			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.50632			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.64550			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.65931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.26754		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.12946		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	11.04000	93.21458	11.04000	93.18736		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.56000	94.76134	11.56000	94.73241		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04470		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.28198		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.10314		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45989		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.46605		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	101.49067	8.80500	101.48608		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.24649		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.13110		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	118.09986		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25823		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.26298		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.28134		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.30594		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23248		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23248		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23248		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29618		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.28482		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04470		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.81245		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.94492			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.38513			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.32766			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04496			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37714			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.30883			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23490			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.27249			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37127			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04834			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04365			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.29326			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.97554			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.97554			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.70603			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37244			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.04933			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01492			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.34722			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45053			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22358			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.24449		10.55000	102.89066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.22000	102.24844		10.22000	104.89552			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.12860			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.44618			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36000	103.75618		12.36000	107.00279			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.50751			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.39000	106.85097		12.39000	106.73967			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.82000	106.16917		10.82000	106.06562			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.50751			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.43020			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.30029			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.27597			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.87860			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24649			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04664			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.75500	102.91750		9.75500	102.81952			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05853			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27343			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.72903		10.55000	100.23148			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.66306		7.01000	39.27399			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	154.10633			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	8.70000	97.05817		8.70000	135.42695			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31500	33.16133		8.31500	145.60307			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31500	33.57756		8.31500	145.95680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.90582			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.82807			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.83147			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.83147			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26711			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.24909			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25269			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25125			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45989			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22772			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.24013			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.23854			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.86530			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.78927			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.13000	108.93781	9.13000	106.52056			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.03000	100.57842	9.03000	100.55415			0.00	0	730,100,000.00
COJ05		On 05/06/2023	Spot Bond	10.36500	111.46108	10.36500	111.43032			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.48000	103.78891	8.48000	103.76536			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.95500	106.93005	9.95500	106.90183			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	10.00000	101.77072	10.00000	101.74359			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.35000	95.20961	10.35000	95.18336			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.04500	96.59564	11.04500	96.56728			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.04500	89.56894	11.04500	89.54264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.84901			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.72362			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.60798			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19916			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.27500	98.11929		11.27500	98.47214			31,570,000,000,000.00	2,800,000,000	29,000,000,000.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.80512	100.00000	11.77653				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.22774			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.30500	97.74077		8.30500	97.71916				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.60416			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.47142			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.68702			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		73.59589	100.00000	73.45270				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45819			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97212			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.55074			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.32703			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.35306			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.97332			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.97192			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.90500	101.00091		8.90500	100.97687				0.00	0	12,000,000,000.00
DV21	On 15/06/2016	Spot Bond	7.36000	114.37727		7.36000	114.35468				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.59500	107.53222		8.59500	107.50723			1,285,589,389,500.00	149,574,100	3,838,174,100.00	
DV23	On 27/02/2023	Spot Bond	9.10000	108.76764		9.10000	108.74092			1,145,817,400,000.00	125,914,000	3,977,298,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.20000	106.67854		9.20000	106.65204			2,760,000,000,000.00	300,000,000	12,300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.74500	106.48086		9.74500	106.45288			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39731			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.13117			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13470			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	100.00000	49.17813	100.00000	49.02291			3,600,000,000,000,000.00	36,000,000,000	68,000,000,000.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79738			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24991			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.24500	130.38825		8.24500	130.35915			0.00	0	2,021,400,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32634			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.89895		0.10000	134.21128			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000	123.40358		1.92000	123.37887			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	110.84384		1.93000	110.82162			965,000,000,000.00	500,000,000	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07500	109.98426		2.07500	109.96168			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	101.47015		2.10000	101.44930			0.00	0	45,400,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.85500	107.69923		9.85500	107.67060			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.70500	108.20165		9.70500	108.17379			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.09500	101.33489		10.09500	101.30778			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.43500	91.89775		10.43500	95.34419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.59500	102.76539		10.59500	102.50458			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.86919			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.65751			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33892			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98207			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77363			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77956			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	80.46927		100.00000	80.29806			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.04578		100.00000	56.86768			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.09723		3.00000	130.06736			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.54000	101.33089		11.54000	101.30001			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.25400			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50711			0.00	0	200,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.22661			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.13000	97.45701		10.13000	97.43070			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.95983			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.73506			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00078			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92321			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.89816			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.98675			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85751			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.88147			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.83308			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86859			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.82597			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.85557			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.94000	103.51946		6.94000	103.50017			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.91000	106.17161		7.91000	106.14911			34,655,292,000.00	4,381,200	5,523,400,000.00
ES23	On 25/01/2023	Spot Bond		8.65000	112.42856		8.65000	112.40227			3,538,702,025,000.00	409,098,500	2,780,487,400.00
ES26	On 02/04/2026	Spot Bond		8.90500	94.36132		8.90500	94.33886			102,549,980,000.00	11,516,000	4,095,900,000.00
ES33	On 15/09/2033	Spot Bond		9.63000	83.73677		9.62500	83.75252			84,017,898,000.00	8,724,600	13,486,400,000.00
ES42	On 25/04/2042	Spot Bond		9.79500	89.28284		9.79500	89.25951			0.00	0	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.90496			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.93469			0.00	0	6,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75584			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.52109			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.12215			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.63850			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88123			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.07734			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.91135		100.00000	11.88250			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.59181		100.00000	11.56373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.27932			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.29087			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31388			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.33675			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.78000		103.08305		6.78000	103.06416		393,110,673,534,000.00	57,980,925,300	20,176,975,100.00	
FRB05	On 21/12/2018	Spot Bond	9.55000		96.52551		9.55000	96.50090			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39049			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39042			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.45073			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.04615			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.66010			0.00	1,200,000,000	600,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.67145			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.45500		97.76940		10.45500	98.60066			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.35000		102.61290		11.35000	102.58195			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.79909			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		130.15048		2.16000	130.99639			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.05000		129.83160		2.05000	274.90130			0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		104.08604		2.25000	110.61942			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.17293		2.47000	157.63312			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.52611		2.28000	212.50485			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.79000		110.43275		7.79000	110.40983			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88900		61.45889		7.88900	60.78865			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47200		39.29805		9.47200	38.38755			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		38.00981		9.71000	37.08999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		63.15576	100.00000	63.03594				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		65.33173	100.00000	65.20778				0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.16222				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.13035				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.13035				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.77984				0.00	0	150,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.11141				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.29940				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.41606				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.25753				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.28395				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.26927	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.26927	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.41001				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.27819				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26457				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30215				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.27343				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.21636	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29145			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36150			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35055			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.02682		100.09221	13.99282			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24713			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.67002			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29783			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33453			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04061			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.82078			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28067			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25522			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25918			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.34272			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25443			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.91156		13.22500	57.89109			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23918			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23950			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.36053			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25093			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.23626		3.49500	98.50585			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26236			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26236			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.88064			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04470			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.31815			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.91254			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24649			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24045			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.43083			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28355			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.03735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.41549		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.53587		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.32703		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25665		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.32673		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.23759		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.36724		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.25918		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.25918		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.28354		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.99984		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.99987		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61154		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61154		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.27439		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59982		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59293		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.58089		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.58543		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.62482		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46922		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.62482		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46299		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.24388		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	100.37570		8.75000	101.34972			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.23302			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.64269			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.27833			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27676			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.48827			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39800			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	118.89079		3.40000	120.52145			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.28191			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.28480			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.33150		3.38000	120.68259			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.60000	99.65489		1.60000	126.43260			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.51314		3.40000	120.52145			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.58000	103.20660		2.58000	125.78270			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.65000	104.04711		2.65000	131.18276			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57573			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.24026			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45713			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46518			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24456			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28002			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.43022			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31536			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26647			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42492			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26615			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.22691			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.88283			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.70817			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27338			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.36517		100.00000	9.34249			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	22.66406		100.00000	22.60916			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.72000	147.99042		4.72000	147.94971			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.67215			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34990			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.21065			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32157			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.72718			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.35563			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.21866			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.24048			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.18800	81.73455		2.18800	96.83157			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.44000	100.37575		2.44000	132.31183			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.35823			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.01895		10.38000	101.99023			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.01895		10.38000	101.99023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.06106			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.48356			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.40410		2.58000	106.85095			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.95287		2.59000	203.14824			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.40079		2.55000	107.42427			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98484			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	202.07862		2.62000	202.26972			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.62879			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	109.29627		2.35000	109.58658			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.14607		2.64000	105.71542			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08531			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.56000	124.87945		2.56000	264.41214			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.06000	129.73227		2.06000	274.69091			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.78000	122.81325		2.78000	260.03576			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.66949		2.53000	127.76524			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.31077			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	131.91271		2.06000	127.85305			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53299			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90193			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.20292			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.78408		2.42000	106.76114			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.86226		104.97509	17.81708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		21.78498		101.07593	21.73170			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.58967		100.44759	14.55418			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.28333		100.76967	20.23385			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		114.95583		2.11000	114.93220			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		98.87351		2.21000	111.03563			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.47645			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		98.59548		2.24000	110.72330			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.80412			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		127.76454		2.26000	342.75269			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.17692			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.11043			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05741			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74940			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.64858			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.76081			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.76500		103.27133		5.76500	103.25517			0.00	0	610,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75000		103.96420		6.75000	103.94545			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.66000		103.05007		7.66000	103.02902			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03000		103.82451		8.03000	103.80231			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000		109.41916		8.26000	109.39496			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.77500		102.12644		8.77500	102.10261			7,020,000,000.00	800,000	798,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.96500		101.18792		8.96500	101.16368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.54000		92.22085		9.54000	92.19750			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.66500		107.69608		9.66500	107.66831			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.97500		98.27788		9.97500	99.04251			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.23500		97.62412		10.23500	97.59720			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.43500		79.40778		10.43500	79.38572			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.20902			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.21715			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.22038			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.22843			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.24134			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.25102			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.29286			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72679			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.76534			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.80024			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.80843			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.83172			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.86667			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.89579			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.02380			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.95285			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.38000	102.37533		9.38000	102.34970			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94945			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57641			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27212			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.29982			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35336			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41980			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51202			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46245			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.75793			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54433			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.61049			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.74678			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41781			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.88619			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.15332			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.66244			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10643			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.66382			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.83190			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.37653			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.20710			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.22243			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.11688			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90185			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44965			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.15683	102.37560		8.15683	99.57137			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.51748			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.50949	102.44354		8.50949	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.60469			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.95966	102.53411		8.95966	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.71124			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.58748			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74682			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.81060			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94095			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.69320		9.89000	103.66555			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.33500	110.74914		8.33500	110.72416			20,837,500,000.00	2,500,000	395,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000	131.83746		1.85000	279.14997			0.00	0	9,762,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000	134.75112		1.86000	285.31920			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.58500	100.93371		9.58500	100.90761			5,751,000,000.00	600,000	3,123,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.60500	100.71093		9.60500	100.68482			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.07671		100.00000	51.95055			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.51979		100.00000	13.48704			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	97.84947		100.00000	97.50000			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.84778		100.00000	43.74039			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.61007		100.00000	21.55715			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.26580		100.00000	55.13192			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	117.62907		1.60000	117.60645			33,600,000,000.00	21,000,000	71,146,643,900.00
I2038	On 31/01/2038	Spot Bond	1.82000	122.61743		1.82000	122.59311			22,615,684,000,000.00	12,426,200,000	94,334,045,700.00
I2046	On 31/03/2046	Spot Bond	1.92000	121.08929		1.92000	121.06501			3,474,816,000,000.00	1,809,800,000	91,200,712,900.00
I2050	On 31/12/2050	Spot Bond	2.00000	126.72746		2.00000	126.70181			22,649,600,000,000.00	11,324,800,000	38,970,200,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.68000	104.92390		7.68000	104.90241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00166			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13277			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.18000	104.89257		8.18000	104.86971			0.00	0	200,000,000.00
IBL22		On 15/03/2018	Spot Bond	8.28000	108.31864		8.28000	108.29477			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83362			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.57000	118.77809		4.57000	118.74569			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.00000	103.58735		8.00000	103.56490			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.07693			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.14004			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.42000	102.53115		1.42000	129.43150			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.13000	105.47863		2.13000	131.26245			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37765			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23151			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.40000	103.33399		8.40000	103.31076			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69748			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.89797			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.90920			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.98000	96.71483		8.98000	96.69163			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.43500	94.12599		9.43500	94.10203			124,542,000,000.00	13,200,000	13,200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64050			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.48000	98.21248		8.48000	98.19020			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.48500	102.05697		9.48500	102.00606			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16121			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond			0.00000	100.00000		0.00000	101.19557			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.94000	101.75710		7.94000	101.73522			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.76000	101.22726		8.76000	101.20330			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	101.32410			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	100.00000		0.00000	100.91994			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			8.05000	104.36835		8.05000	104.34559			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.72000	105.27422		8.72000	105.24940			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.85000	106.31149		9.85000	106.28326			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.03474			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.27529			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00448		100.00000	0.00447			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.00000		0.00000	101.30352			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.00000		0.00000	101.36171			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.10500	98.00993		9.10500	97.98609			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000	101.01713		5.00000	101.00350			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000	101.01713		5.00000	101.00350			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	102.10921		5.00000	102.09528			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	101.01713		5.00000	101.00350			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	101.20178		4.00000	101.19089			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.66165			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.62324			0.00	4,195,707,700	4,195,707,700.00
IDW003	On 30/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.05047			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000	108.38061		9.20000	108.35397			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond			0.00000	100.00000		0.00000	100.04085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.04085			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.00083			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.63715		100.00000	7.61865			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.28007			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04553			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92084			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.68000	102.11829		9.68000	102.09206			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.66615			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36897			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.82454			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	9.65054		100.00000	9.62716			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond		100.00000	81.18341		100.00000	81.18341			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond		100.00000	98.64865		100.00000	99.84423			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond		100.00000	98.25519		100.00000	97.99526			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond		100.00000	96.47193		100.00000	96.22135			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond		100.00000	94.74481		100.00000	94.50311			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond		100.00000	98.36066		100.00000	97.56098			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond		100.00000	94.41861		100.00000	93.69231			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond		100.00000	89.55883		100.00000	88.90511			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond		100.00000	85.17483		100.00000	84.58333			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond		100.00000	81.72727		100.00000	81.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U	On 09/09/2014	Spot Bond	100.00000		96.50819		100.00000	95.72357			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		97.13453		5.90000	97.13453			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.91924		5.90000	99.82251			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		99.69382		5.90000	99.59752			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.46046		6.00000	99.36299			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.34676		6.00000	99.24951			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		99.10561		6.10000	99.00722			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.87633		6.10000	98.77840			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	100.00000		79.17570		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04619			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19745		101.46070		11.19745	100.88958			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19745		99.78776		11.19745	99.87766			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20410			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.61585			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20036			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.60313		6.50000	101.58537			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27028			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.03537			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	89.69153			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.28451			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44984			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19505			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.67736			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19709			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.29803			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.99482			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87633			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76784			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.75887			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.58728			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.73692			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.34747			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63288			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.05204			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.59768			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06233			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.78717			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55337			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58570			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.60729			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69000	102.19095		8.69000	102.16720			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		100.00000	8.72442		100.00000	8.69719		4,500,000,000,000,000.00	45,000,000,000	15,000,000,000.00	
IPF08	On 01/07/2018	Spot Bond		100.00000	3.68062		100.00000	3.66913		870,000,000,000,000.00	8,700,000,000	5,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	100.00000		1.55276	100.00000	1.54791				4,650,000,000,000,000.00	46,500,000,000	25,000,000,000.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.28647				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.65500		99.69136	9.65500	99.66583				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.33237				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88000		105.03572	8.88000	105.01092				13,320,000,000.00	1,500,000	23,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.90617				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.84315				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.18180				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.91546				0.00	0	1,240,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.20816				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.86000		101.84431	8.86000	101.82019				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.07793				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.60556				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		98.02293	3.22000	121.98062				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		137.95120	3.65000	137.91711				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.99954				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.80538				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.74949				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.45149				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.03327				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		96.73437	3.60000	97.55497				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		96.65372	3.60000	103.24976				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.49987				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.17411				0.00	5,000,000,000	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
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36897			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.60000	112.00329		10.60000	111.97186			58,512,000,000,000.00	5,520,000,000	2,760,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.64130			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.95120		3.65000	137.91711			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	81.18660		100.00000	99.72678			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	99.57583		100.00000	99.30887			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	97.74464		100.00000	97.48742			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	95.97207		100.00000	95.72408			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	96.77419		100.00000	97.43400			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	92.97710		100.00000	92.27273			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	99.31034		100.00000	98.63013			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.64087			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35513			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76199			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.88698		5.90000	99.79030			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.77421		5.90000	99.67775			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.42795		6.00000	99.33054			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.95809		6.10000	98.86000			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.84366		6.10000	98.74579			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.08876			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.29355			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.65797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96450			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93464			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.79684			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.87627			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59582			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58579			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59659			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61818			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52099			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43996			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28453			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.25959			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.93526			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.67514			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.66812			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.98055			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88310			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34115			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14503			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24034			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		100.00000	1.55762		100.00000	1.55276			0.00	0	3,000,000,000.00
IVC034	On 30/06/2021	Spot Bond		100.00000	0.27722		100.00000	0.27636			0.00	0	14,000,000,000.00
IVC035	On 30/06/2019	Spot Bond		100.00000	1.55762		100.00000	1.55276			0.00	0	16,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		61.45944	100.00000	61.31055				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.31246				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		64.77271	100.00000	64.61408				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	102.08350				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.27688	100.00000	23.22049				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.66777				0.00	0	60,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.75610	100.00000	89.53771				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		88.13600	100.00000	87.92862				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.60972	100.00000	63.45394				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.79716	100.00000	71.66094				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.98818	100.00000	62.83559				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.70290	100.00000	56.56553				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.38939				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.40425				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.14529				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		90.78947	100.00000	90.49180				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.79704				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.51444				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.69500		139.80084	8.69500	139.76851				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.47210				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.26411				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.70279				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.68872				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26929			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.98000	99.46103		8.98000	99.43689			16,164,000,000.00	1,800,000	1,370,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.13000	71.54009		9.13000	97.20993			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.58500	101.58971		9.58500	101.56344			5,751,000,000.00	600,000	600,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55517			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.68000	100.59739		10.68000	100.56880			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60597			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.86563			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.92334			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.99248			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41266			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.83481			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.28098			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.62971			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.17369			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.89535			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.39163		100.00000	69.25996			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	89.75610		100.00000	89.53771			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.16685			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.15252			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	83.82688		100.00000	83.63636			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59690			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00289			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45514			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57548			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.01502			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32649			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.37502			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68665			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86728			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.02120			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.34184			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43479			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	61.79433		100.00000	61.64463			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	21.53858		100.00000	21.48640			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	52.58441		100.00000	52.45703			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.90000	102.41851		8.90000	102.39414			0.00	0	126,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.79000	102.34004		8.79000	102.31599			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40462			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37649			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.47772			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.59166			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.60302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.65976			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.34648			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.51587			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.21500	102.82565		8.21500	102.80302			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.97000	101.29651		8.97000	101.27196			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78000	101.14921		9.78000	101.12254			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.43000	101.66975		6.43000	101.65235			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21874			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22683			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.78500	102.24002		9.78500	102.21316			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69500	103.42843		7.69500	103.40722			4,617,000,000.00	600,000	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.67370			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.14000	99.88823		9.14000	99.86384			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.29495			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.65500	105.76343		9.65500	104.88839			0.00	0	420,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.64687			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.84000	99.85791		8.84000	99.83431			123,760,000,000.00	14,000,000	73,100,000.00
MTN02	On 13/07/2014	Spot Bond	5.91500	104.92497		5.91500	104.90799			0.00	0	43,100,000.00
MTN03	On 13/07/2015	Spot Bond	7.78000	101.27860		7.78000	105.92641			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.78000	103.24859		8.78000	108.27587			12,292,000,000.00	1,400,000	510,400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.65185		100.89771	6.63561			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.73967		100.61875	6.72324			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.93493			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.94820			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.95469			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.03472			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.12778			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.42650		100.00000	0.42547			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.42650		100.00000	0.42547			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.21500	95.50159		9.21500	95.47822			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.63000	101.67875		7.63000	101.65772			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.30500	99.03050		9.30500	99.00603			0.00	0	600,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.38809			0.00	0	200,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.10500	104.03511		9.10500	104.00995			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.86462			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.55000	103.89804		9.55000	103.87170			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.12742			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.30500	100.09900		9.30500	100.02400			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94641			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.17818			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51403			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20987			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10673			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.11521			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.38000		106.71130		7.38000	106.69029			0.00	0	1,026,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.87317			0.00	0	15,230,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.80000		114.16133		8.80000	114.13461			7,920,000,000.00	900,000	445,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.87000		34.47422		10.87000	34.46448			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.58000		103.55314		7.58000	103.53209			20,466,000,000.00	2,700,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46901			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.54634			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.93000		104.83305		7.93000	104.81090			7,930,000,000.00	1,000,000	460,400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.17117			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.55051			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09313			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89897			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.66798			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.62830			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.46489			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.59539			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.38595			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.50641			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.31064			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.74764			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.71997			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.29143			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.01086			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.23730			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22438			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.86223			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21644			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21242			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21226			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.19723			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.24649			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.04000	104.03983		10.04000	106.71533			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.24490			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.07500	102.77823		10.07500	105.48678			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.24649			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22040			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22061			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.63000	105.21118		8.63000	105.18703			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.57655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.78649			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.18000		105.27922		10.18000	104.23793			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.92483			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91999			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.23000		111.10841		12.23000	111.07257			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.11311			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.71027			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		166.27296		2.07000	166.23895			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.83500		106.49869		8.83500	106.47326			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.38756			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37044			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.46500		105.38270		9.46500	105.49570			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.79296			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97758			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.74849			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.77633			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.75965			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.66500		105.38317		9.66500	106.48842			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77639			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.79301			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.78190			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.86500		105.38381		9.86500	105.49252			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.81533			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.80413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.80969			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.01487			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.94729			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.82636			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.66000	114.01617		8.66000	113.98977			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.05500	120.50493		9.05500	120.47592			0.00	0	208,200,000.00
NRA023	On 31/05/2023	Spot Bond		1.96500	172.61978		1.96500	172.58497			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.41500	123.19735		9.41500	123.16638			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34202			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.22994			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.94674			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18046			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69573			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.72008			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.81358			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.01456			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.05177		100.00000	17.01046			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	44.32488		100.00000	44.21633			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.91000	104.10468		6.91000	104.08536			2,764,000,000.00	400,000	400,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.65000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	66.59708		100.00000	66.43397			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.27234			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54026			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47590			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53834			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40797			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.19735			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.23221			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.24790			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28276			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.43260			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.46743			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.35873			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.68000		105.32360		6.68000	105.30459			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.28500		98.74181		6.28500	98.72503			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.11500		40.16472		8.11500	40.15599			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.69500		111.73842		6.68000	111.73652		8,240,608,070,903,000.00	30,860,055,400	65,462,459,600.00	
R158	On 15/09/2015	Spot Bond	6.68000		111.75647		6.68000	111.73652			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.58000		92.51871		6.58000	92.50244			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68000		117.75666		6.68000	117.73564			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.51000		86.84823		6.51000	86.83311			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		117.14164		8.29500	117.24398		7,608,280,961,898,000.00	15,557,275,800	10,028,100,000.00	
R187P	On 21/12/2026	Spot Bond	8.03500		37.45083		8.03500	37.44277			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.95500		34.97420		7.95500	34.96674			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		285.72514		1.56000	285.45045		22,428,578,430,000.00	14,470,050,600	26,707,176,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.93000	101.55367	5.91500	101.54461			0.00	0	63,300,000,000.00		
R202	On 07/12/2033	Spot Bond	1.79000	228.43389	1.79000	228.38889			269,373,681,100,000.00	50,488,090,000	76,351,813,900.00		
R2023	On 28/02/2023	Spot Bond	8.15500	100.13470	8.15000	100.14312			921,624,486,583,500.00	13,013,425,700	89,309,124,700.00		
R203	On 15/09/2017	Spot Bond	7.30000	105.11710	7.28000	105.15385			7,254,700,391,660,000.00	93,794,574,200	90,243,818,000.00		
R2030	On 31/01/2030	Spot Bond	8.79500	96.69576	8.79500	96.67278			662,867,716,500,000.00	75,368,700,000	10,207,600,000.00		
R2032	On 31/03/2032	Spot Bond	8.92000	94.80618	8.92000	96.15899			62,440,000,000,000.00	7,000,000,000	16,245,000,000.00		
R2037	On 31/01/2037	Spot Bond	9.01000	98.69381	9.01000	98.66979			452,526,264,306,000.00	50,224,890,600	14,349,890,600.00		
R204	On 21/12/2018	Spot Bond	7.56000	101.89991	7.55000	101.91699			1,142,949,091,788,000.00	51,183,742,300	22,155,452,300.00		
R2048	On 28/02/2048	Spot Bond	9.08000	99.49952	9.08000	99.47551			791,711,103,424,000.00	87,192,852,800	96,442,800,000.00		
R207	On 15/01/2020	Spot Bond	7.79500	100.96825	7.78500	100.99057			3,884,331,037,357,500.00	98,310,588,500	49,740,950,000.00		
R208	On 31/03/2021	Spot Bond	7.96000	95.49625	7.95500	95.50062			3,513,139,253,900,000.00	41,349,152,500	10,604,503,300.00		
R209	On 31/03/2036	Spot Bond	8.94000	75.99167	8.93500	76.01148			3,945,405,722,364,000.00	41,320,550,600	12,524,462,200.00		
R210	On 31/03/2028	Spot Bond	1.75000	171.30309	1.75000	171.26953			95,200,000,000.00	54,400,000	30,653,945,600.00		
R211	On 31/01/2017	Spot Bond	0.73000	131.68570	0.72000	131.69621			64,318,187,599,000.00	88,107,106,300	00,976,412,600.00		
R212	On 31/01/2022	Spot Bond	1.51000	136.92788	1.56000	136.43696			933,935,000,000.00	618,500,000	63,556,213,000.00		
R213	On 28/02/2031	Spot Bond	8.80500	86.74006	8.79500	86.79641			2,405,668,512,447,000.00	73,216,185,400	81,494,785,800.00		
R214	On 28/02/2041	Spot Bond	9.01000	76.99227	9.01000	76.97383			1,528,025,723,802,000.00	69,592,200,200	56,487,600,200.00		
R226C	On 15/09/2014	Spot Bond	5.88500	98.82094	5.88500	98.80520			0.00	0	0.00		
R227C	On 15/03/2015	Spot Bond	6.74000	95.45889	6.74000	95.44170			0.00	0	0.00		
R228C	On 15/09/2015	Spot Bond	6.58000	92.51871	6.58000	92.50244			0.00	0	0.00		
R229C	On 15/03/2016	Spot Bond	6.50000	89.68991	6.50000	89.67432			0.00	0	0.00		
R230C	On 15/09/2016	Spot Bond	6.51000	86.84823	6.51000	86.83311			0.00	0	0.00		
R326C	On 21/12/2014	Spot Bond	5.92000	97.30137	5.92000	97.28601			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.65000	93.86867	6.65000	93.85190			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.52000	91.01589	6.52000	90.99994			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.50000	88.17604	6.50000	88.16063			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.56000	85.27819	6.56000	85.26315			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.25500	80.94027	7.25500	80.92451			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.30500	77.97640	7.30500	77.96111			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.55500	74.51270	7.55500	74.49761			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.53500	71.86228	7.53500	71.84776			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.51500	69.31951	7.51500	69.30554			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.50500	66.84437	7.50500	66.83091			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.74500	63.54406	7.74500	63.53087			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.72500	61.25129	7.72500	61.23861			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.87500	58.38323	7.87500	58.37091			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.84500	56.29268	7.84500	56.28085			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.81500	54.29268	7.81500	54.28131			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.78500	52.37887	7.78500	52.36794			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.74500	50.59079	7.74500	50.58029			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.70500	48.88261	7.70500	48.87251			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.23500	44.73778	8.23500	44.72792			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.19500	43.14171	8.19500	43.13224			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.15500	41.61860	8.15500	41.60951			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.11500	40.16472	8.11500	40.15599			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.07500	38.77657	8.07500	38.76819			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.03500	37.45083	8.03500	37.44277			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		7.99500	36.18436		7.99500	36.17661			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.95500	34.97420		7.95500	34.96674			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.02360			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86107			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.02835			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.85289			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	17.61239		100.00000	17.56973			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.52704		100.00000	6.51105			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.69610		100.00000	17.65323			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03654			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42349			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97725			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.46018			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.13818			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80588			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.43117			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.85520			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57101			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.18700			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.45818			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.61637			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42038			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69526			0.00	0	0.00

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	100.00000		0.00000	100.47422			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.40638			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.06036			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.05189			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.83999			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.83999			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06757			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.08437			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61584			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.38857		12.35000	107.35302			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53943			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.24973		100.00000	14.21521			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03020			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.72447			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.56566			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42762			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28153			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16442			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.44320		100.00000	2.43735			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.61346		100.00000	16.57277			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.49320		100.00000	24.43387			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.16663		100.00000	12.07647			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.45103		100.00000	24.39180			0.00	0	0.00

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		100.00000		0.00000	102.00629			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.70873			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.25500		105.51146		9.25500	105.48537			0.00	0	768,200,000.00
RW23	On 10/12/2023	Spot Bond	9.40000		91.85830		9.40000	101.23870			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.94500		85.75153		9.94500	102.87657			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.77564			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.93000		107.34276		7.93000	107.32008			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.81081			0.00	4,000,000,000	2,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.33000		101.77465		9.33000	101.74930			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.49468			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.32201			0.00	5,000,000,000	2,500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.37588			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.53835			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.51041			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33000		102.98214		7.33000	102.96200			0.00	0	1,020,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.05000		99.86678		9.05000	99.84263			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.14000		110.02025		8.14000	109.99640			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00000		110.18497		8.00000	110.16149			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.93000		110.26747		7.93000	110.24418			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.68000		101.26520		8.68000	101.24183			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.07500		110.09668		8.07500	110.07300			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04000		110.13787		8.04000	110.11429			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.29151			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond			0.00000	100.00000		0.00000	100.21830			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.33000	104.05003		8.33000	104.02695			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	101.61194			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	100.17749			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	104.21820			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.10500	105.73298		9.10500	105.70726			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.94500	102.03653		9.94500	102.00962			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	101.05234			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	101.21384			0.00	500,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.98682			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	103.76613			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.64000	101.85020		8.64000	101.82679			8,640,000,000.00	1,000,000	1,201,700,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	11.61616		100.00000	11.59016			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.69000	106.41409		9.69000	106.38627			0.00	0	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.46660			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			9.20000	98.49917		9.20000	98.47497			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			8.99500	95.11943		8.99500	95.09670			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.37336			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.94500	99.39871		9.94500	99.37235			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond			9.65500	95.62926		9.65500	95.60477			0.00	0	11,400,000.00
SBS9	On 07/07/2016	Spot Bond			7.73000	106.62912		7.73000	106.60678			5,411,000,000.00	700,000	345,400,000.00
SBSI11	On 07/12/2023	Spot Bond			2.09000	129.43481		2.09000	274.06087			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond			1.36500	103.92092		1.36500	129.60771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.52000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52797			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.02073		100.00000	13.98676			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.69533		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.99000		113.79312		1.99000	127.62257			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.60313		6.50000	101.58537			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30813			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03818			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.14419			0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.31000		98.66106		9.31000	98.63654		223,440,000,000.00	24,000,000	24,000,000	272,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.32016			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84654			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.17599			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.16197			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.11786			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40301			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.91752		100.00000	60.72733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30049			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	5,000,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.17597		100.00000	21.12467		500,000,000,000,000.00	5,000,000,000	10,000,000,000.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000		22.72397		100.00000	13.43213		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000		20.76723		100.00000	13.47489		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
SLI2	On 15/08/2016	Spot Bond	7.98000		106.83588		7.98000	106.81279			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.15000		100.55593		9.15000	101.75784			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.63000		101.40161		8.63000	101.37834			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82713			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.82940			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.13742			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.83516			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30704			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.38000		102.37331		8.38000	102.35034			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59390			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.69895			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.53921			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500		95.37488		9.50500	95.35068			0.00	0	1,353,100,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.64046			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13104			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.43231			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.56300		87.96635		9.56300	87.94389			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.62500		87.69038		9.62500	87.66786			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.16000		100.98746		7.16000	100.96830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	9.04500	95.69841		9.04500	95.67503			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29136			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.46000	101.86714		8.46000	101.84421			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	109.19349		2.35000	109.58658			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.50000	98.43044		8.50000	98.40806			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.10324			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.96793			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.71500	105.94075		9.71500	105.91329			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56772			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21617			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27641			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.02500	78.09840		10.02500	78.07764			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.46679			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.68336			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.91720			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.68838			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.34390			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.23017			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.21365			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.16464			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.09715			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.04781				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.91834				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.88550				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	98.86706				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	98.85248				0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.85298				0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.80374				0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.73897				0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.73915				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000	0.00000	98.75273				0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.65717				0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.68925				0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.67324				0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.68988				0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.62259				0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
SY1120	On 29/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			8,880,000,000,000,000.00	88,800,000,000	78,800,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.14000	109.45282	7.14000	109.43184				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.89500	103.02375	8.89500	102.99925				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	102.02089	100.00000	101.75100				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	95.66198	100.00000	95.41479				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.41207	100.00000	28.34325				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10739			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.74419			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.57090			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72103			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21070			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.22204			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.01857			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.51140			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.35034			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16261			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93000		105.18224		7.93000	105.15964			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37943			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.41808			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.58481		7.83000	103.56283		16,834,500,000,000.00	2,150,000,000	2,150,000,000.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35816			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40649			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.19814			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.35816			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.40649			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.73811		7.16000	103.25844			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.50118			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49345			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.67886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65376			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.41121			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.32461			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.35623			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.41808			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.99613		8.73000	103.92251			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.35043			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.40649			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.02000	93.43288		9.02000	100.95295			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48344			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.55872			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.50505			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48379			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.63614			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67500			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.66727			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.77370			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.27649			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.28419			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.49249			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42161			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.96406		101.06155	6.94684			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.35043			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.63106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.52436			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.60162			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.41890			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76034			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39252			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41191			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.39252			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.41191			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.42161			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.38089			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41191			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51854			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.51854			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51854			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67359			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.71234			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66390			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.43832			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.48667			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.46733			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.18000		104.98786		8.18000	104.96486			6,544,000,000.00	800,000	1,273,000,000.00
TL20	On 22/02/2020	Spot Bond	9.93500		85.69355		9.93500	85.64092			35,169,900,000,000.00	3,540,000,000	2,200,000,000.00
TN17	On 14/11/2017	Spot Bond	8.12000		104.50776		8.12000	104.48517			2,436,000,000.00	300,000	21,505,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.20500	109.07363		9.20500	109.04696			21,375,516,858,500.00	2,322,163,700	10,522,173,700.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.83832		100.00000	0.83567			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000	110.06097		9.43000	110.03343			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53500	103.25833		9.53500	103.23176			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.54500	96.37493		9.54500	96.35051			44,705,916,500.00	4,683,700	2,324,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04333			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.84761			0.00	0	1,536,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.95876			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.94827			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.97309			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.97562			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09794			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.35145			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.09821			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91019			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90818			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.85511			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.84517			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50897			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.54128			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.55922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1		On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.56280			0.00	0	0.00
TRAD1		On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66285			0.00	0	0.00
TRAE1		On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.88238			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.54347			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.85638			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.66121			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65881			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.63021			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.38292			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.82168			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	103.48765		0.00000	99.15362			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.25408			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.41387			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.66620			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.23529			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.00621			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.19667			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.77994			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.08421			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.80278			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.08865		100.00000	13.05695			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81276			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.36659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.30296			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.29993			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.27451			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.15932			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79825			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.61532			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.46234			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69236			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.31275			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.61836			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.35500	110.11019		9.35500	110.08284			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56591			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88594			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.62000	104.59973		9.62000	104.57303			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08670			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03254			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06570			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10145			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.10301			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03599			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.03715			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.04000	110.72832		7.04000	110.70751			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.20000	243.74266		1.20000	243.69846			0.00	0	692,900,000.00
WSP1	On 28/05/2015	Spot Bond	7.00000	102.58786		7.00000	102.56868			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.78000	103.98269		7.78000	103.96112			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.10500	104.42867		8.10500	104.40612			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.41000	103.56724		8.41000	103.54405			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.49500	103.46276		8.49500	103.43937			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.63000	93.73551		6.63000	93.71890			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96500	94.37079		5.96500	94.37079			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.56000	91.98048		6.56000	91.96426			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.93000	97.62099		5.93000	97.60551			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.63000	93.71890		6.63000	93.70229			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.49500	67.99787		7.49500	67.98427			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.65120		100.00000	40.57408			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.51719		100.00000	21.47637			0.00	0	0.00
Total for j-Bonds :										84,878,509,314,355,500.00	0,561,591,200	59 955 488 300.00
Grand Total:										84,878,509,586,209,300.00	0,561,610,614	59 959 160 946.00