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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/07/2014	Any day expiry		10.69250	10.69250		10.78920	10.78920		10.50	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry		10.70600	10.70600		10.78920	10.78920		10.46	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	21.01090	0.02101	70.33570	0.07034	21.011	11.19	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.71130	10.71130		10.79630	10.79630		9.52	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	218.16890	0.21817	300.36140	0.30036	218.169	11.72	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	11.14420	0.01114	27.71510	0.02772	11.144	12.17	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.71310	10.71310		10.79800	10.79800		9.66	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	143.31920	0.14332	219.85840	0.21986	143.319	10.83	0.00	0	7,000.00
\$ / R	On 16/07/2014	Any day expiry		10.71480	10.71480		10.79980	10.79980		9.79	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	69.61290	0.06961	134.75450	0.13475	69.613	9.79	0.00	0	5,000.00
\$ / R	On 28/07/2014	Any day expiry		10.73560	10.73560		10.82080	10.82080		9.88	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.00	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	66.49450	0.06649	103.75420	0.10375	66.494	10.26	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.73730	10.73730		10.82250	10.82250		9.93	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	139.05670	0.13906	94.37180	0.09437	139.057	10.16	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.11270	0.00011	0.20750	0.00021	0.113	21.11	0.00	0	500.00
\$ / R	On 07/08/2014	Any day expiry		10.75280	10.75280		10.90100	10.90100		9.94	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	156.98300	0.15698	0.00000	0.00000	156.983	10.25	625,920.00	4,000	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	71.69490	0.07169	0.00000	0.00000	71.695	10.70	273,680.00	4,000	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	218.89490	0.21889	0.00000	0.00000	218.895	10.70	452,680.00	2,000	2,000.00
\$ / R	On 08/08/2014	Any day expiry			10.75460	10.75460	10.84000	10.84000		9.99	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	132.34000	0.13234	184.27480	0.18427	132.340	10.00	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.77940	10.77940	10.86520	10.86520		10.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	17.41700	0.01742	11.94710	0.01195	17.417	9.59	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	4.27030	0.00427	6.50410	0.00650	4.270	15.50	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.78840	10.78840	10.87420	10.87420		10.27	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	169.53490	0.16953	130.83130	0.13083	169.535	10.27	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.69530	0.00070	0.98570	0.00099	0.695	17.10	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.79010	10.79010	10.87610	10.87610		10.27	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.02040	0.00002	0.02470	0.00002	0.020	19.16	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	105.71710	0.10572	137.73030	0.13773	105.717	10.97	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.80980	10.80980	10.89600	10.89600		10.25	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	217.52850	0.21753	272.96310	0.27296	217.528	10.19	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.82270	10.82270	10.90920	10.90920		10.35	250,837,717.90	23,177	686,915.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.46550	0.00047	0.47200	0.00047	0.465	16.73	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.56300	0.00056	0.56240	0.00056	0.563	16.36	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.59050	0.00059	0.58780	0.00059	0.590	16.26	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.75120	0.00075	0.73410	0.00073	0.751	15.79	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	5.62180	0.00562	4.77410	0.00477	5.622	12.11	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	10.39620	0.01040	9.07530	0.00908	10.396	11.04	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	13.90020	0.01390	12.25780	0.01226	13.900	10.56	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	18.16050	0.01816	16.11190	0.01611	18.160	10.12	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	18.71460	0.01871	16.61190	0.01661	18.715	10.08	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	19.28610	0.01929	17.12730	0.01713	19.286	10.03	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	20.48790	0.02049	18.20820	0.01821	20.488	9.93	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	21.77020	0.02177	19.36010	0.01936	21.770	9.83	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	28.02240	0.02802	22.57770	0.02258	28.022	9.88	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	40.83330	0.04083	30.45530	0.03046	40.833	9.95	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	467.33040	0.46733	542.64020	0.54264	467.330	9.97	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	44.63040	0.04463	33.44020	0.03344	44.630	9.97	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	62.46280	0.06246	47.64400	0.04764	62.463	10.05	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	390.32100	0.39032	461.00420	0.46100	390.321	10.07	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	67.62100	0.06762	51.80420	0.05180	67.621	10.07	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	383.01170	0.38301	453.18110	0.45318	383.012	10.08	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	73.07540	0.07308	56.22400	0.05622	73.075	10.09	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	81.82120	0.08182	63.35550	0.06336	81.821	10.11	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	340.73770	0.34074	407.65660	0.40766	340.738	10.13	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	88.03770	0.08804	68.45660	0.06846	88.038	10.13	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	94.56900	0.09457	73.84190	0.07384	94.569	10.15	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	320.65580	0.32066	385.84300	0.38584	320.656	10.16	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	97.95580	0.09796	76.64300	0.07664	97.956	10.16	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	116.09550	0.11610	91.76020	0.09176	116.095	10.21	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	276.62510	0.27663	337.53860	0.33754	276.625	10.23	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	140.58190	0.14058	112.42820	0.11243	140.582	10.27	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	231.27120	0.23127	286.98080	0.28698	231.271	10.30	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	194.40880	0.19441	0.00000	0.00000	194.409	10.43	1,749,679.20	9,000	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	10.83	Put	200.26870	0.20027		162.34440	0.16234	200.269	10.47	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	188.90940	0.18891		236.22810	0.23623	188.909	10.51	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	155.84670	0.15585		193.65940	0.19366	155.847	10.87	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	134.09380	0.13409		167.48360	0.16748	134.094	11.15	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	311.39380	0.31139		258.28360	0.25828	311.394	11.15	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	108.20400	0.10820		135.95430	0.13595	108.204	11.55	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	105.91480	0.10591		133.14590	0.13315	105.915	11.59	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	78.70540	0.07871		99.49640	0.09950	78.705	12.15	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	63.91690	0.06392		80.99320	0.08099	63.917	12.55	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	57.90700	0.05791		73.15650	0.07316	57.907	12.77	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	50.55740	0.05056		63.64510	0.06365	50.557	13.07	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	48.66240	0.04866		61.26140	0.06126	48.662	13.16	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	47.74520	0.04775		60.10900	0.06011	47.745	13.20	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	725.04520	0.72505		650.90900	0.65091	725.045	13.20	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	46.84940	0.04685		58.98050	0.05898	46.849	13.25	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	25.61820	0.02562		32.14600	0.03215	25.618	14.72	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	18.31780	0.01832		25.19500	0.02519	18.318	15.06	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,195.61780	1.19562		1,115.99500	1.11600	1,195.618	15.06	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	9.07310	0.00907		12.88890	0.01289	9.073	15.39	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	7.33970	0.00734		10.52440	0.01052	7.340	15.49	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	6.59800	0.00660		9.50470	0.00950	6.598	15.54	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	5.77260	0.00577		8.36390	0.00836	5.773	15.60	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	2.49930	0.00250		3.74930	0.00375	2.499	15.97	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.83570	10.83570		10.92240	10.92240		10.58	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	73.15030	0.07315		57.22400	0.05722	73.150	10.16	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	84.71700	0.08472		66.57120	0.06657	84.717	10.20	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.84310	10.84310		10.93000	10.93000		10.65	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	193.07700	0.19308		158.18060	0.15818	193.077	10.59	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	4.65230	0.00465		6.67010	0.00667	4.652	18.18	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.84870	10.84870		10.93570	10.93570		10.63	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.17150	0.00017		0.18000	0.00018	0.171	17.76	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	177.92470	0.17792		216.72840	0.21673	177.925	11.05	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.86540	10.86540		10.95280	10.95280		10.86	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	297.97970	0.29798		355.44940	0.35545	297.980	10.62	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.90660	10.90660		10.99460	10.99460		11.02	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.73400	0.00073		0.75590	0.00076	0.734	17.60	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	212.46580	0.21247		180.94080	0.18094	212.466	10.89	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	159.70340	0.15970		189.06510	0.18907	159.703	12.23	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	11.30750	0.01131		15.32250	0.01532	11.308	18.31	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.91850	10.91850		11.00650	11.00650		11.04	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	36.30490	0.03630		31.74040	0.03174	36.305	10.58	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	72.61640	0.07262		84.51850	0.08452	72.616	14.58	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.95990	10.95990		11.04850	11.04850		11.24	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	223.57680	0.22358		193.15990	0.19316	223.577	11.04	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	26.71030	0.02671		29.35530	0.02936	26.710	20.33	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.96580	10.96580		11.05440	11.05440		11.39	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.45590	0.00146		1.45730	0.00146	1.456	17.07	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	214.87890	0.21488		248.92070	0.24892	214.879	12.19	0.00	0	5,000.00

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\$ / R		On 11/12/2014	Any day expiry		10.99150	10.99150	11.08040	11.08040		11.40	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.99350	10.99350	11.08240	11.08240		11.41	126,425,250.00	11,500	162,638.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.09	Put	7.05500	0.00706	6.90760	0.00691	7.055	0.00	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.44	Put	12.56200	0.01256	12.11210	0.01211	12.562	0.00	0	11,976.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.78	Put	22.44050	0.02244	21.25540	0.02126	22.441	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	9.88	Put	26.73400	0.02673	25.17520	0.02518	26.734	0.00	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.00	Put	35.67570	0.03568	32.07250	0.03207	35.676	0.00	0	46,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Put	45.59110	0.04559	40.79000	0.04079	45.591	0.00	0	6,581.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.10	Call	939.09110	0.93909	1,023.19000	1.02319	939.091	0.00	0	1,260.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.30	Call	766.17750	0.76618	846.94560	0.84695	766.178	0.00	0	1,130.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.34	Put	79.46940	0.07947	70.50160	0.07050	79.469	0.00	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.35	Put	81.24720	0.08125	72.06030	0.07206	81.247	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.36	Put	83.05990	0.08306	73.64980	0.07365	83.060	0.00	0	2,490.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.38	Put	86.78210	0.08678	76.91370	0.07691	86.782	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.44	Put	98.79140	0.09879	87.44880	0.08745	98.791	0.00	0	2,491.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.45	Put	100.91850	0.10092	89.31540	0.08932	100.919	0.00	0	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.50	Put	115.31850	0.11532	99.17330	0.09917	115.319	0.00	0	22,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.52	Put	121.43790	0.12144	104.48630	0.10449	121.438	0.00	0	9,425.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.55	Put	131.00440	0.13100	112.81400	0.11281	131.004	0.00	0	900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.63	Put	158.82210	0.15882	137.15440	0.13715	158.822	0.00	0	2,359.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.70	Put	185.94720	0.18595	161.05670	0.16106	185.947	0.00	0	2,902.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.73	Call	461.87130	0.46187	524.45910	0.52446	461.871	0.00	0	6,524.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.74	Call	456.11820	0.45612	518.22730	0.51823	456.118	0.00	0	3,900.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.82	Put	238.50680	0.23851	207.81400	0.20781	238.507	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.86	Call	391.20980	0.39121	447.43200	0.44743	391.210	0.00	0	1,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	10.93	Put	293.30200	0.29330	257.11730	0.25712	293.302	0.00	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.00	Put	331.36430	0.33136	291.66840	0.29167	331.364	0.00	0	35,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.10	Put	394.35150	0.39435	347.64790	0.34765	394.352	0.00	0	4,505.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.20	Put	461.77860	0.46178	410.76850	0.41077	461.779	0.00	0	250.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.50	Call	179.69950	0.17970	206.58330	0.20658	179.700	0.00	0	350.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.61	Call	158.91780	0.15892	182.35350	0.18235	158.918	0.00	0	9,425.00
\$ / R		On 12/12/2014	Foreign Exchange Future	11.63	Call	155.48570	0.15549	178.40530	0.17841	155.486	0.00	0	1,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.00	Call	105.99840	0.10600	121.19720	0.12120	105.998	0.00	0	28,500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.01	Call	104.96490	0.10496	119.99880	0.12000	104.965	0.00	0	500.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.10	Call	96.24930	0.09625	109.87910	0.10988	96.249	0.00	0	7,841.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.29	Call	80.40740	0.08041	91.67960	0.09168	80.407	0.00	0	1,402.00
\$ / R		On 12/12/2014	Foreign Exchange Future	12.30	Call	79.67400	0.07967	90.83070	0.09083	79.674	0.00	0	1,130.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.00	Call	45.07640	0.04508	50.79380	0.05079	45.076	0.00	0	36,002.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.06	Call	43.20590	0.04321	48.62950	0.04863	43.206	0.00	0	7,471.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.24	Call	38.88150	0.03888	42.91590	0.04292	38.882	0.00	0	41,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future	13.26	Call	38.68910	0.03869	42.52910	0.04253	38.689	0.00	0	79,241.00
\$ / R		On 12/12/2014	Foreign Exchange Future	14.84	Call	18.52190	0.01852	22.08490	0.02208	18.522	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		10.99940	10.99940	11.08840	11.08840		11.39	0.00	0	0.00
\$ / R		On 15/12/2014	Any day expiry	10.80	Put	229.43150	0.22943	199.79930	0.19980	229.432	0.00	0	500.00
\$ / R		On 15/12/2014	Any day expiry	13.80	Call	36.85100	0.03685	40.74710	0.04075	36.851	0.00	0	500.00
\$ / R		On 23/12/2014	Any day expiry		11.01520	11.01520	11.10430	11.10430		11.38	0.00	0	0.00
\$ / R		On 23/12/2014	Any day expiry	8.30	Put	2.26390	0.00226	2.26100	0.00226	2.264	0.00	0	5,000.00
\$ / R		On 23/12/2014	Any day expiry	11.20	Call	274.95000	0.27495	313.86440	0.31386	274.950	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/01/2015	Any day expiry		11.08640	11.08640	11.17650	11.17650		11.71	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	3.56320	0.00356		3.60500	0.00361	3.563	16.38	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	239.80880	0.23981		211.62350	0.21162	239.809	11.20	0.00	0	300.00
\$ / R	11.20	Call	Any day expiry	343.88150	0.34388		386.43770	0.38644	343.882	11.98	0.00	0	5,000.00
\$ / R	14.27	Call	Any day expiry	60.74350	0.06074		62.96840	0.06297	60.744	22.42	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.14200	11.14200	11.23290	11.23290		11.79	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	247.28060	0.24728		218.78590	0.21879	247.281	11.32	0.00	0	300.00
\$ / R	14.50	Call	Any day expiry	76.14930	0.07615		78.65050	0.07865	76.149	22.83	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.14400	11.14400	11.23490	11.23490		11.90	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	4.63130	0.00463		4.59520	0.00460	4.631	16.09	0.00	0	5,000.00
\$ / R	11.15	Call	Any day expiry	419.66030	0.41966		467.73810	0.46774	419.660	11.90	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.17970	11.17970	11.27120	11.27120		12.04	245,953.40	22	22,611.00
\$ / R	10.10	Put	Foreign Exchange Future	71.56970	0.07157		67.30830	0.06731	71.570	11.36	0.00	0	69,965.00
\$ / R	10.32	Put	Foreign Exchange Future	108.25060	0.10825		98.95940	0.09896	108.251	11.24	0.00	0	24,155.00
\$ / R	10.51	Put	Foreign Exchange Future	150.49000	0.15049		136.71600	0.13672	150.490	11.13	0.00	0	23,800.00
\$ / R	10.75	Put	Foreign Exchange Future	228.00800	0.22801		202.90260	0.20290	228.008	11.23	0.00	0	10,000.00
\$ / R	10.79	Put	Foreign Exchange Future	244.88670	0.24489		218.12400	0.21812	244.887	11.31	0.00	0	1,112.00
\$ / R	10.90	Put	Foreign Exchange Future	294.79230	0.29479		263.36150	0.26336	294.792	11.50	0.00	0	46,165.00
\$ / R	12.00	Call	Foreign Exchange Future	224.84150	0.22484		246.12310	0.24612	224.842	14.06	0.00	0	10,000.00
\$ / R	12.61	Call	Foreign Exchange Future	145.67550	0.14568		157.87590	0.15788	145.675	15.60	0.00	0	23,800.00
\$ / R	13.05	Call	Foreign Exchange Future	110.68710	0.11069		118.86710	0.11887	110.687	16.69	0.00	0	24,155.00
\$ / R	14.20	Call	Foreign Exchange Future	85.52030	0.08552		88.18170	0.08818	85.520	21.03	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.20150	11.20150	11.29330	11.29330		12.06	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	251.89310	0.25189		223.59420	0.22359	251.893	11.37	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	74.32640	0.07433		83.46350	0.08346	74.326	22.43	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.26660	11.26660	11.35970	11.35970		12.24	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	256.60760	0.25661		229.69830	0.22970	256.608	11.45	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	81.35610	0.08136		87.34630	0.08735	81.356	22.39	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.32660	11.32660	11.42100	11.42100		12.41	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	260.18890	0.26019		237.97710	0.23798	260.189	11.52	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	82.18320	0.08218		86.48830	0.08649	82.183	22.24	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.35980	11.35980	11.45480	11.45480		12.52	4,543,920.00	400	9,846.00
\$ / R		On 26/06/2015	Any day expiry		11.38870	11.38870	11.48440	11.48440		12.64	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	264.07760	0.26408		246.01270	0.24601	264.078	11.61	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	79.26730	0.07927		88.38260	0.08838	79.267	22.07	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.45780	11.45780	11.55390	11.55390		12.83	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	272.17040	0.27217		253.41610	0.25342	272.170	11.80	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	86.35540	0.08636		92.23850	0.09224	86.355	22.00	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.51890	11.51890	11.61480	11.61480		13.02	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	279.98620	0.27999		261.42990	0.26143	279.986	11.99	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	82.99520	0.08300		91.51490	0.09151	82.995	21.74	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.55680	11.55680	11.65260	11.65260		13.15	0.00	0	160.00
\$ / R	10.56	Put	Foreign Exchange Future	209.16730	0.20917		196.56630	0.19657	209.167	11.99	0.00	0	18,946.00
\$ / R	13.06	Call	Foreign Exchange Future	306.70620	0.30671		326.21490	0.32621	306.706	16.06	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.58630	11.58630	11.68200	11.68200		13.27	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	285.89370	0.28589		268.34280	0.26834	285.894	12.13	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	88.01590	0.08802		91.59310	0.09159	88.016	21.72	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.64950	11.64950	11.74510	11.74510		13.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	291.27030	0.29127	273.93820	0.27394	291.270	12.25	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	91.60570	0.09161	100.08870	0.10009	91.606	21.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.70850		11.80390	11.80390		13.53	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	295.04950	0.29505	278.80480	0.27880	295.050	12.34	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	82.67780	0.08268	90.23150	0.09023	82.678	21.22	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.74850	11.74850	11.84390	11.84390		13.62	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,117.84800	1.11785	1,192.07060	1.19207	1,117.848	12.50	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.76330	11.76330	11.85860	11.85860		13.70	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	298.00940	0.29801	281.50500	0.28151	298.009	12.41	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.19090	0.08019	83.05490	0.08305	80.191	21.28	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.82270	10.82270	10.90920	10.90920		10.35	616,893.90	57	929.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.99350	10.99350	11.08240	11.08240		11.41	0.00	0	22.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	46,767.76450	0.46768	53,071.85460	0.53072	46,767.765	10.99	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.17970	11.17970	11.27120	11.27120		12.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.51430	18.51430	18.66860	18.66860		10.22	5,572,804.30	301	41,705.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.80250	0.00980	8.38840	0.00839	9.803	13.54	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	21.03120	0.02103	20.63100	0.02063	21.031	10.81	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	24.36810	0.02437	23.67690	0.02368	24.368	10.12	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	32.16250	0.03216	30.56520	0.03057	32.163	8.97	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	38.47690	0.03848	32.31240	0.03231	38.477	9.04	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	166.96440	0.16696	221.50280	0.22150	166.964	11.13	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	90.84610	0.09085	125.29990	0.12530	90.846	11.89	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	85.68890	0.08569	118.80430	0.11880	85.689	11.95	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	61.85810	0.06186	86.87870	0.08688	61.858	12.29	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.78870	18.78870	18.94660	18.94660		11.27	4,697,175.00	250	9,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	406.47580	0.40648	348.33940	0.34834	406.476	11.04	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.91960	18.91960	19.07900	19.07900		11.55	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	316.69930	0.31670	271.46240	0.27146	316.699	11.03	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	432.08860	0.43209	375.14380	0.37514	432.089	11.24	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	492.87620	0.49288	430.35930	0.43036	492.876	11.34	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	173.28730	0.17329	199.94360	0.19994	173.287	14.30	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	107.29160	0.10729	126.43630	0.12644	107.292	14.67	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	105.73410	0.10573	124.68780	0.12469	105.734	14.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.07980	19.07980	19.24100	19.24100		12.10	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.35450	19.35450	19.52020	19.52020		12.39	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10662	0.10662	0.10716	0.10716		12.66	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10838	0.10838	0.10893	0.10893		14.06	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11031	0.11031	0.11090	0.11090		14.32	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.73940	14.73940	14.83970	14.83970		10.36	14,739,400.00	1,000	69,988.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.02950	0.00903	8.04010	0.00804	9.030	10.75	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	23.28020	0.02328	18.70380	0.01870	23.280	10.22	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	35.87600	0.03588	27.88270	0.02788	35.876	9.97	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	93.27330	0.09327	72.46290	0.07246	93.273	10.13	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	101.41150	0.10141	79.16790	0.07917	101.411	10.14	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	51.42700		0.05143		60.82510	0.06083	51.427	12.68	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	19.99860		0.02000		22.27010	0.02227	19.999	14.37	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97890		14.97890		15.08210	15.08210		11.22	0.00	0	13,420.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	35.55290		0.03555		29.49420	0.02949	35.553	11.09	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	56.79530		0.05680		47.06390	0.04706	56.795	10.91	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	129.10120		0.12910		140.08800	0.14009	129.101	13.64	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.24130		15.24130		15.34780	15.34780		11.75	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.49850		15.49850		15.60980	15.60980		12.19	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			497.86700		497.86700		494.62700	494.62700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			505.27200		505.27200		501.98500	501.98500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			513.06900		513.06900		509.73200	509.73200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.52500		424.52500		423.32000	423.32000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.83900		430.83900		429.61700	429.61700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.54800		499.54800		497.24700	497.24700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			506.97800		506.97800		504.64400	504.64400			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			454.50800		454.50800		452.47300	452.47300			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			461.26700		461.26700		459.20400	459.20400			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			468.38500		468.38500		466.29100	466.29100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.12840		10.12840		10.17350	10.17350		10.33	0.00	0	13,765.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.22660		10.22660		10.27290	10.27290		10.37	6,320,038.80	618	7,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	43.24490		0.04324		37.12560	0.03713	43.245	10.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	111.51940		0.11152		99.08940	0.09909	111.519	10.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	373.05590		0.37306		400.48300	0.40048	373.056	10.40	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	120.44120		0.12044		129.06890	0.12907	120.441	11.50	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	111.09670		0.11110		119.05850	0.11906	111.097	11.61	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.33510		10.33510		10.38310	10.38310		10.87	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.44260		10.44260		10.49310	10.49310		11.30	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.12770		10.12770		10.20970	10.20970		9.14	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.26530		10.26530		10.34920	10.34920		10.60	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			39.16390		39.16390		-61.30280	-61.30280			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			755.94220		755.94220		819.29210	819.29210			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			841.85810		841.85810		907.47990	907.47990			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			3.62840		3.62840		34.59290	34.59290			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			696.36930		696.36930		758.89960	758.89960			0.00	0	1,871.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFM	On 15/09/2014	Can-Do Future	103.74050		103.74050		125.47200	125.47200			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	1,195.06790		1,195.06790		2,448.91920	2,448.91920			0.00	0	24.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	54.18810		54.18810		56.44730	56.44730			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.13230		12.13230		12.21050	12.21050		10.27	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.33430		12.33430		12.41500	12.41500		11.44	653,717.90	53	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.55770		12.55770		12.64110	12.64110		12.22	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73660		1.73660		1.74930	1.74930		9.95	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.75620		1.75620		1.76900	1.76900		10.94	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.92750		123.92750		123.92206	123.92206			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.30606		124.30606		124.30094	124.30094			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	9.64697		84.47153		9.71387	83.97895			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.74712		81.94418		9.81616	81.44453			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.84697		83.20961		9.91828	82.70235			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	453.13700		453.13700		451.16400	451.16400			0.00	0	524.00
GOVI	On 06/11/2014	GOVI	459.87700		459.87700		457.87600	457.87600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	466.97300		466.97300		464.94200	464.94200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.26649		117.26649		117.26240	117.26240			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	119.02651		119.02651		119.02257	119.02257			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	122.15210		122.15210		122.14715	122.14715			11,237,993.20	92	1,015.00
I2038	On 06/11/2014	Bond Future	123.98537		123.98537		123.98065	123.98065			0.00	0	900.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	122.29807		122.29807		122.29288	122.29288			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	122.78820		122.78820		122.78299	122.78299			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future	128.03782		128.03782		128.03215	128.03215			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.95946		129.95946		129.95407	129.95407			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014		Index Future	217.40500	217.40500		217.39000	217.39000			0.00	0	713.00
IGOV	On 06/11/2014		Index Future	220.66600	220.66600		220.65000	220.65000			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.09700	224.09700		224.08200	224.08200			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	589.09500	589.09500		589.05400	589.05400			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.97100	597.97100		597.93100	597.93100			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.33190	143.33190		143.26970	143.26970			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		5.80000	94.20000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.11000	93.89000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.18000	93.82000		6.19000	93.81000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.31000	93.69000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.40000	93.60000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.53000	93.47000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.81000	93.19000		6.84000	93.16000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.02000	92.98000		7.09000	92.91000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.23000	92.77000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.39000	92.61000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.53000	92.47000		7.62000	92.38000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.66000	92.34000		7.76000	92.24000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.47670	9.47670		9.52380	9.52380		7.23	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.54450	9.54450		9.59280	9.59280		8.67	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36190	1.36190		1.36030	1.36030			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36250	1.36250		1.36090	1.36090			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.78331	112.44464		6.85111	112.37066		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.02913	107.30599		7.11801	107.23123		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.40633	108.96325		7.53488	108.88761		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	8.35067	117.84346		8.44277	117.06697		9.38	2,356,869.20	20	40,178.00
R186	On 07/08/2014	7.60	Call	20.12000	0.02012		10.99000	0.01099	20.120	9.05	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	282.55000	0.28255		182.06000	0.18206	282.550	9.20	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	874.33000	0.87433		619.66000	0.61966	874.330	9.29	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	950.87000	0.95087		1,328.16000	1.32816	950.870	9.36	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	307.71000	0.30771		487.00000	0.48700	307.710	9.49	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	99.05000	0.09905		175.96000	0.17596	99.050	9.61	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	17.70000	0.01770		36.91000	0.03691	17.700	9.75	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.43088	119.59737		8.52634	118.80968		10.22	0.00	0	23,112.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Put	796.49000		0.79649		969.65000	0.96965	796.490	10.53	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.50774		116.14875		8.60673	115.34913		10.61	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,132.31000		2.13231		2,412.49000	2.41249	2,132.310	10.85	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			287.58516		287.58516		287.57554	287.57554			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.90101		291.90101		291.89200	291.89200			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.98065		102.18170		6.05615	102.15460		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			229.93304		229.93304		229.92357	229.92357		10.28	16,095,312.80	70	126.00
R202	On 06/11/2014	Bond Future			233.38359		233.38359		233.37481	233.37481			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.18422		100.83402		8.25633	100.40518		7.70	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.27501		98.41467		8.35015	97.97976		8.56	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.36457		99.93408		8.44300	99.49271		8.57	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			7.34509		105.81476		7.42410	105.59659		3.02	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	21.89000		0.02189		13.15000	0.01315	21.890	2.92	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.47822		103.22665		7.56500	103.00554		3.11	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	179.33000		0.17933		143.83000	0.14383	179.330	3.02	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	259.02000		0.25902		211.36000	0.21136	259.020	3.05	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.61883		104.82056		7.71503	104.59629		3.07	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,060.61000		1.06061		947.76000	0.94776	1,060.610	3.06	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			8.80667		93.51112		8.89368	92.82275			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.88580		94.90333		8.97554	94.20506			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.96320		92.36171		9.05585	91.65284			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.01992		95.30149		9.08153	94.73861			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			9.09499		96.72039		9.15842	96.14932			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.16842		93.95641		9.23376	93.37675			0.00	0	0.00

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			7.61382		102.53119		7.68174	102.28136		4.31	0.00	0	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	257.42000		0.25742		352.53000	0.35253	257.420	4.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.72736		104.05719		7.80011	103.80397		4.42	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	669.43000		0.66943		769.75000	0.76975	669.430	4.47	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.84007		101.62933		7.91832	101.37242		4.57	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			9.07747		100.49019		9.13392	99.92087			0.00	0	5,554.00
R2048	On 06/11/2014	Bond Future			9.15077		97.55983		9.20887	96.98241			40,584,889.28	416	8,951.00
R2048	On 05/02/2015	Bond Future			9.22268		99.06619		9.28253	98.48004			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			7.83483		97.99822		7.90752	97.68743		5.59	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.93724		99.45675		8.01412	99.14165		5.75	0.00	0	434.00
R207	On 05/02/2015	Bond Future			8.03944		97.35117		8.12103	97.03139		5.95	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.11941		98.99874		8.20613	98.67406		5.93	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,448.63000		1.44863		1,325.86000	1.32586	1,448.630	5.81	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.99244		96.15608		8.06990	95.77938		6.43	0.00	0	16,414.00
R208	On 07/08/2014	Bond Future	8.28	Put	223.46000		0.22346		326.92000	0.32692	223.460	6.53	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08935		94.18926		8.17062	93.80729		7.05	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	773.02000		0.77302		901.45000	0.90145	773.020	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.18393		95.64370		8.26936	95.25601		7.00	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			8.94740		76.66544		9.01391	76.16439		13.80	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			9.01920		74.66027		9.08759	74.15197		15.84	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,182.43000		1.18243		1,048.80000	1.04880	1,182.430	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,824.97000		1.82497		1,639.76000	1.63976	1,824.970	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,468.44000		2.46844		2,239.13000	2.23913	2,468.440	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,646.89000		2.64689		2,406.45000	2.40645	2,646.890	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,833.49000		2.83349		2,581.96000	2.58196	2,833.490	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,950.14000		1.95014		2,163.52000	2.16352	1,950.140	16.01	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.50	Put	1,321.28000		1.32128		1,484.72000	1.48472	1,321.280	16.17	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,159.25000		1.15925		1,308.10000	1.30810	1,159.250	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	609.81000		0.60981		701.84000	0.70184	609.810	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	556.58000		0.55658		642.32000	0.64232	556.580	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	504.49000		0.50449		584.02000	0.58402	504.490	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.08822		75.81327		9.15855	75.29727		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			172.02720		172.02720		172.02029	172.02029			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.56948		172.56948		172.56301	172.56301			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.78814		130.78814		130.72137	130.72137			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75104		132.75104		132.68363	132.68363			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			136.09678		136.09678		136.09226	136.09226			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.13938		138.13938		138.13514	138.13514			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.80921		87.52412		8.89605	86.86463		12.10	315,086,832.00	3,600	23,790.00
R213	On 06/11/2014	Bond Future			8.88706		85.28601		8.97654	84.61696		13.79	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.96339		86.60281		9.05566	85.92362		13.80	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			9.01674		77.68001		9.07819	77.19662		14.40	0.00	0	4,306.00
R214	On 06/11/2014	Bond Future			9.08801		75.54827		9.15119	75.05794		16.46	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,287.81000		3.28781		3,028.01000	3.02801	3,287.810	16.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	942.27000		0.94227		1,061.94000	1.06194	942.270	16.83	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.15776		76.71477		9.22276	76.21703		16.49	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			21,284.10000		21,284.10000		21,434.56000	21,434.56000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.02840		5.02840		5.04820	5.04820		7.85	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.01830		5.01830		5.03760	5.03760		8.93	0.00	0	0.00

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 :										803,116,726.88	60,576	3 588 762.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.17507				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.31000	103.55653	7.31000	103.53633				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33402				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.82500	104.45390	8.82500	104.42939			68,835,000,000,000.00	7,800,000,000	3,900,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	99.90656				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.50000	102.17931	9.50000	102.15340			315,766,700,000.00	33,238,600	16,619,300.00	
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.97617				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.07624				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.69000	96.26203	9.69000	96.23727				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.41000	102.78523	7.41000	102.76492			336,740,040,000.00	45,444,000	126,722,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.42655				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.97000	105.09497	8.97000	105.06992				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.40000	138.02546	1.40000	137.99974				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.20000	128.41249	2.20000	272.21813				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.93206				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.84372				0.00	15,780,000,000	7,890,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.45504				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.47373				0.00	00,000,000,000	50,000,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.48604				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.76639				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.20151				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.01724			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.07000	105.88537		8.07000	105.86260			0.00	0	470,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98184			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.74500	103.00151		7.74500	102.98003			0.00	0	500,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42003			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95159			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97852			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.90236			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.02134			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31797			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39692			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18300			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39904			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.41967		2.90000	130.39014			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.15000	118.24945		4.15000	118.21866			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.90000	104.53061		4.90000	104.50115			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000	105.24903		5.86000	105.21665			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.37000	107.14188		11.37000	107.10915			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87383			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26792			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.28272			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.65000	112.00439		4.65000	111.97373			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.19019		100.00000	58.04922			0.00	0	0.00

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	1.94000	171.80466	1.94000	171.77013				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.47815	2.76000	160.44236				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	174.09686	1.97000	174.06173				0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18057	7.91000	105.18056				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.98314	1.79000	183.94693				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.36625	75.16344	8.36625	75.14689				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.36625	75.16344	8.36625	75.14689				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	100.35327				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.55000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.45000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	93.04000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.03000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	88.48000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.05678				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.92787				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.07000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.28500	101.08635	7.28500	101.06682				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	88.67000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	91.10000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.06000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		7.60000	110.83724		7.60000	110.81478			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88217			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	85.99000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	85.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.54000	95.91665		2.54000	107.84192			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.51000	101.76185		2.51000	157.18506			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.39000	116.70228		2.39000	209.48263			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.32000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.83000	90.85878		9.83000	90.83510			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	104.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.24109			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.14000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.40000			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	106.79364		9.63000	106.76620			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	110.14500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.81500	105.42279		9.81500	105.39520			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.20500	89.75780		9.20500	89.73574			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.91000		104.72860		9.91000	104.70094			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.60672			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.50276			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.52000		107.31514		8.52000	107.29081			166,140,000,000.00	19,500,000	1,442,900,000.00
ABS11	On 09/04/2021	Spot Bond	9.21000		103.45706		9.21000	103.43162			9,210,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.26000		102.38504		7.26000	102.36521			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.13500		96.69283		9.13500	96.66923			368,140,500,000.00	40,300,000	616,800,000.00
ABS7	On 11/09/2026	Spot Bond	10.03500		94.32491		10.03500	94.29981			25,087,500,000,000.00	2,500,000,000	1,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.96000		105.11506		7.96000	105.09277			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.01000		218.03382		2.01000	276.19283			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000		127.07004		1.34000	129.88014			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.01000		129.96489		2.01000	132.54853			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00454		100.00000	0.00452			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		57.89708		100.00000	57.75682			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.76000		106.14980		11.76000	106.11685			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36776			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.70229		100.00000	3.69332			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40230			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.89174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33321			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.96145		11.00000	63.94317			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			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	100.45435			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49897			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43443			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44789			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45381			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.65520			0.00	39,000,000,000	26,000,000,000.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.65520			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.67705			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42369			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.67705			0.00	24,000,000,000	16,000,000,000.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.63334			0.00	60,000,000,000	40,000,000,000.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.14773			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41607			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29743			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43986			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.45308			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.45842			0.00	0	0.00

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	100.44768			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42370			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.65500	101.96144		9.65500	101.98632			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.58527			0.00	20,000,000,000	80,000,000,000.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.26274			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	83.89258			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.00749			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.06264			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.43436			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03501			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03501			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91115			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42090			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41767			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.46419			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80944			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.46399			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21794			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.19141			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45616			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22890			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.96338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.43600			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42759			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38446			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37526			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.39311			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42651			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40762			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38608			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.39203			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.11099		10.23000	103.08304			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39779			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38879			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.89077			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.76500	100.68519		9.76500	100.65897			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42482			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.33208		1.75000	114.39327			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.72719			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39238			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41308			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42635			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39979			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42370			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98251			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.38457			0.00	0	0.00

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	102.31963			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39501			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62909			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.42370			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41531			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.43805			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.44504			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01629			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28379			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.44674			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.44674			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46873			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41574			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47329			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.75625			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46873			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.05467			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.45590			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.44756			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.83860			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.71134			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38915			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95244			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39554			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39713			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.41308			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38969			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38915			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.42954			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28730			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56568			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.74924			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.61151			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.68301			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.30001		100.00000	15.26295			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96858			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06956			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13678			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58054			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.74254			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.95850			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.53645			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.30500	98.68830		8.30500	98.66637			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.99150			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.32551			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.74500	102.10735		8.74500	102.08360			101,442,000,000.00	11,600,000	1,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.51000	115.01251		9.51000	114.98332			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	83.50084		100.00000	83.31610			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.41000	108.94385		7.41000	108.92231			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	98.39021		100.00000	98.13128			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.57000	99.04518		9.57000	99.02002			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.71595		100.00000	13.68559			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.26500	99.09106		10.26500	99.06411			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	161.93031		2.76000	161.89418			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62909			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.59043			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62233			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98172			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	100.51553			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17059			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36279			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	100.39979			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49224			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75058			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	103.57000			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	100.66635			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.64000	127.04900		2.64000	127.25601			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53114			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36252			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.35718			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23286			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.23500	104.61680		9.23500	104.59100			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33391			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71813			0.00	1,280,000,000	640,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.84629			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.28184			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.08055			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.78000	99.89362		9.78000	99.86757		19,560,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.56500	107.88622		7.56500	107.86434		2,269,500,000.00	300,000	1,040,300,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.45413		100.00000	29.41041			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18451			0.00	2,560,000,000	1,280,000,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.16855			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.72500	102.56333		7.72500	102.54200			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.12000	104.93677		9.12000	104.91119			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.27390	102.34083		11.27390	101.52132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.20900		100.64405		11.20900	100.49607			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.25566		100.55679		11.25566	100.44423			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.28843			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.30001		100.40291		11.30001	100.35533			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.12366		99.44248		12.12366	99.35153			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29515			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29515			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29522			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.52390		99.52555		11.52390	99.81921			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.44585		101.31845		11.44585	100.36090			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.20900		100.64405		11.20900	100.49607			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.40246		100.53708		11.40246	100.44380			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57293		95.20387		10.57293	100.05817			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.28043			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27516			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27516			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.26074			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	10.87671		99.45692		10.87671	99.73972			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.89500		98.47964		11.89500	98.30625			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26730			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.82000		68.72194		11.82000	96.05064			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25511			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.41045		9.28000	100.24961			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.27123			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.63500	67.54071		11.63500	95.94425			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26337			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26992			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26992			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	100.26022			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27484			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.43106			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	100.27484			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26074			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26581			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.27493			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20023			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.27390	102.37400		14.27390	101.58405			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.50750	100.17883		15.50750	100.11065			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.41312	100.01263		14.41312	100.13682			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.30908			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		17.99948		100.00000	17.96533			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.19537		100.00000	19.14886			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.46994		100.00000	17.42762			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.78392		100.00000	10.75779			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.78392		100.00000	10.75779			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.03827		100.00000	13.00668			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.29744		100.00000	11.27006			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.88528			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47158			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05240			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.05559			0.00	0	55,700,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.34300		100.00000	7.32521			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.34300		100.00000	7.32521			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000		104.39467		1.91000	177.84102			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.43000		92.33456		8.43000	143.72374			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.43000		93.63318		8.43000	144.09338			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.81500		96.36125		8.81500	96.33855			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.66197			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.40178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	8.23500	98.52406		8.23500	98.50246			1,647,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.68300			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57073			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60312			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.71107			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81900			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.12089			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35326			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42103			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45006			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45974			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57587			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73064			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43742			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47166			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48099			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.67000	103.10521		8.67000	103.08143			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50898			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55856			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.14908		100.00000	9.12692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond		7.09500	104.56652		7.09500	104.54630			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.47711			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.19474			0.00	0	500,000,000.00
BID06	On 30/06/2019	Spot Bond		8.93500	65.45626		8.93500	99.92134			26,805,000,000,000.00	3,000,000,000	3,000,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.54538			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.01839			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.29372			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87257			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.01501			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86337			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90791			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98879			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.32462			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.87964			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	57.77266		100.00000	57.63271			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	18.00835		100.00000	17.96473			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45212			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.08409			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.54500	104.04808		7.54500	104.02707			63,378,000,000.00	8,400,000	1,700,000.00
CBL08	On 02/11/2016	Spot Bond		9.77000	111.40638		9.77000	111.37751			2,931,000,000.00	300,000	273,900,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.14740			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.42000	103.66075		9.42000	103.63481			58,404,000,000.00	6,200,000	640,800,000.00
CBL12	On 06/09/2018	Spot Bond		11.54500	103.14618		11.54500	103.11473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.94398			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.79500		104.24272		11.79500	104.20973			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.23097			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.66000		100.82475		9.66000	100.79891			226,044,000,000.00	23,400,000	23,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.34994			0.00	23,850,000,000	15,900,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.23500		99.81199		12.23500	99.77925			0.00	0	100,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.28996			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.64431			0.00	75,000,000,000	50,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29676			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.53000		92.82966		10.53000	92.80378			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.26000		113.92460		10.26000	113.89346			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11000		110.19201		10.11000	110.16231			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.44000		114.96538		9.44000	114.93658			260,404,288,000.00	27,585,200	13,792,600.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.93782			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.02000		103.44032		12.02000	103.40751			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.39104			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.36603			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.67352			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.98380			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.41458			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.84012			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.88978			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23508			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.24416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.25498			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.84219			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.82292			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.92475			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.30901			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43446			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.43451			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61436			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.26837		10.11000	100.24150			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61436			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01312			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.71237		2.76000	119.68558			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		116.74437		3.14000	119.67690			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.96490		8.25000	102.94229			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61436			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61436			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		124.94870		3.10000	119.25129			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.66766		2.40000	118.98532			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61372			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.10766			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.92747			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.66000		101.67349		8.66000	101.64994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17596		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17373		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.76924		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.78109		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.71000	101.78246	8.71000	101.75876		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.71000	101.78246	8.71000	101.75876		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.76000	100.57491	8.76000	100.55135		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44523		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.49149		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.11701		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.11701		0.00		0	0.00	
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.66079		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14188		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.45158		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.89917		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.95646		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	103.51881	9.35000	103.49268		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	103.51881	9.35000	103.49268		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.89910		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.90154		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	101.46762		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71537		0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.43970		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60559			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66718			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79913			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91989			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91989			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91989			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91989			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80066			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.56500	103.09471		9.56500	103.06854			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99419			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.06227			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50717			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35845			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84368			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84132			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88064			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.98832			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.08221			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.28705		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80440		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.69953		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53309		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.39447		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.66662		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41067		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59207		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33706		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.05346		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23776		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33331		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09866		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.47591		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23779		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23779		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23444		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.20450		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.93043		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.01704		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.75745		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.97762		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.88840		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.26754		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.31733			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.11000	93.07830		11.11000	93.05095			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.63000	94.63711		11.63000	94.60805			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22389			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.47509			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.28660			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63339			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.65691			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.67856		8.80500	101.67635			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41574			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30924			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.44316			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43537			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44332			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.47402			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.49169			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.49378			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.49378			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.49378			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49910			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.81221			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22389			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.87792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	108.02837		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.56254		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.55153		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22521		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63447		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.52036		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.39674		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.45921		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.54688		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.21610		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21861		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.46138		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.19033		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.19033		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.87024		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.62649		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	101.28046		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.23842		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.52250		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62290		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.37744		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.39524	10.55000	103.12088		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.29000	101.96826	10.29000	104.69381		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.30005			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.65429			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.43000	103.54016		12.43000	106.88404			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72452			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.46000	106.76940		12.46000	106.65756			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.89000	106.07323		10.89000	105.96914			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72452			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.61342			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.50572			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.46504			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.73175			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41574			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23366			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.83000	102.81434		9.83000	102.71574			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29332			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46080			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	101.18031		10.55000	103.17852			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.54366		11.00000	97.44752			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.72133		7.01000	39.33235			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	152.26746			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	8.81500	96.36125		8.81500	134.95345			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.43000	32.73662		8.43000	143.72374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.43000	33.15300		8.43000	144.09338			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.05899			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.98254			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45059			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42046			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42644			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42370			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63339			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38436			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.40511			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.40245			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.05364			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.89134			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.21000	108.98905		9.21000	106.64041			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.07000	100.64376		9.07000	100.61937			13,422,914,308,000.00	1,479,924,400	739,962,200.00
COJ05	On 05/06/2023	Spot Bond	10.44000	111.24905		10.44000	111.21812			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.56000	103.87078		8.56000	103.84700			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.03000	106.78707		10.03000	106.75867			6,018,000,000.00	600,000	300,000.00
COJG01	On 09/06/2024	Spot Bond	10.07000	101.55197		10.07000	101.52472			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.42000	95.04322		10.42000	95.01685			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.16000	96.05923		11.16000	96.03073			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.16000	89.04352		11.16000	89.01710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.00384			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89013			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.77131			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.87046			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35000		97.82730		11.35000	98.30152			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.03643		100.00000	12.00727			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37716			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.39500		97.67061		8.39500	97.64879			0.00	0	80,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.73710			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60399			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.82016			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		74.76176		100.00000	74.61401			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61962			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.10856			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63482			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.83487			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.55047			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.63159			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.20648			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	9.03000		100.55656		9.03000	100.53230			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.44000		114.40417		7.44000	114.38134			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.67500		107.37645		8.67500	107.35126		50,773,040,000,000.00	5,852,800,000	4,068,400,000.00	
DV23	On 27/02/2023	Spot Bond	9.17000		108.55612		9.17000	108.52925		51,926,731,584,000.00	5,662,675,200	4,195,537,600.00	

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	9.27000	106.44281		9.27000	106.41616			4,078,800,000,000.00	440,000,000	110,000,000.00
DV29	On 18/02/2029	Spot Bond	9.81500	106.15688		9.81500	106.12878			5,889,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53741			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26632			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27387			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17356			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.94277			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39640			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.32500	130.18905		8.32500	130.15972			33,300,000,000,000.00	4,000,000,000	2,000,040,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58051			0.00	3,000,000,000	1,500,000,000.00
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	102.90120		0.10000	134.37351			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.94000	123.31365		1.94000	123.28891			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	110.58234		1.96000	110.56009			0.00	0	1,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.87277		2.09500	109.85016			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	101.63696		2.10000	101.61610			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.93000	107.58668		9.93000	107.55789			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.78000	108.05207		9.78000	108.02404			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.21000	100.85058		10.21000	100.82328			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.50500	91.63053		10.50500	95.25583			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.66500	102.48033		10.66500	102.40973			0.00	0	4,666,666,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02774			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.81970			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.48389			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12558			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91674			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92375			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	81.86570		100.00000	81.68850			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	58.49083		100.00000	58.30821			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond		100.00000	91.47870		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.33636		3.00000	130.30646			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.62000	101.50596		11.62000	101.47481			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.44016			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.69816			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39655			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.21500	97.41566		10.21500	97.38914			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.12748			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.90603			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18340			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09156			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.06433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20455			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.16940			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01380			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.56842			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98718			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02927			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.97875			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01384			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000	103.58729		7.02000	103.56776		2,808,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.99500	106.07197		7.99500	106.04925		113,658,519,000,000.00		14,216,200,000	5,516,200,000.00
ES23	On 25/01/2023	Spot Bond	8.72000	112.20209		8.72000	112.17565		54,799,968,000,000.00		6,284,400,000	2,822,200,000.00
ES26	On 02/04/2026	Spot Bond	9.02000	93.76172		9.02000	93.73913		161,897,274,000,000.00		17,948,700,000	4,488,900,000.00
ES33	On 15/09/2033	Spot Bond	9.61000	84.05685		9.67500	83.55366		1,057,776,463,276,000.00		10,070,391,600	15,290,895,800.00
ES42	On 25/04/2042	Spot Bond	9.83500	89.13133		9.83500	89.10795		338,717,400,000,000.00		34,440,000,000	12,110,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.07010			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.10531			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92005			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86815			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.28619			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78534			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01664			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.22441			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.14473		100.00000	12.11532			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.81893		100.00000	11.79030			0.00	0	0.00

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	100.43537			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.45312			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.48850			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.52369			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.86000	103.21963		6.86000	103.20046			66,366,384,000.00	9,674,400	854,837,200.00
FRB05		On 21/12/2018	Spot Bond	9.63500	96.42790		9.63500	96.40311			42,394,000,000.00	4,400,000	2,200,000.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53454			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53446			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.62566			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.21329			0.00	0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.83767			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.85206			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.53000	97.49611		10.53000	98.46429			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.43500	102.56668		11.43500	102.53553			6,861,000,000.00	600,000	300,000.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.00175			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.11000	130.80685		2.11000	131.65723			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.04000	129.98868		2.04000	275.56065			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.25000	104.26109		2.25000	110.80548			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.49000	101.99450		2.49000	157.54450			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.28000	118.58487		2.28000	212.86253			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.87000	110.52357		7.87000	110.50039			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.88400	61.57949		7.88400	60.93834			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.47100	39.37978		9.47100	38.49082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.08709		9.71000	37.19174			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	64.12257		100.00000	64.00091			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	66.33185		100.00000	66.20600			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.41541			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37654			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37654			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.99883			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35345			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50448			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.64098			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43452			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47867			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.43534		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.43534		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46873			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	100.44597			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50875			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	100.46080			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.34974		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	100.49094			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	100.60818			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58985			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	14.30188		100.09221	14.26720			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41679			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.17440			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50205			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56333			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.26713			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.99465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46781			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47322			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43070			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43697			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57674			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42901			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.07560		13.22500	58.05507			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40351			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40404			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60657			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.42317			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	95.42231		3.49500	98.69830			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44226			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44226			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.06658			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22389			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.49485			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.24680			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.41574			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.40564			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.63672			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.47773			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20334			0.00	0	0.00

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	101.61915			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.73273			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55047			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.43272			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.54995			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40085			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.66914			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.43697			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.43697			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.43748			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.16091			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.16999			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47408			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03513			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.46239			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01753			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45833			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	2,400,000,000	1,200,000,000.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.79438			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62211			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.79438			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.42046			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.62694		8.75000	101.54060			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.40081			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.83002			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.46937			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46672			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.66819			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.57939			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000		119.34193		3.35000	121.15720			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.47533			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.48017			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.33000		109.75823		3.33000	121.31873			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.68000		99.67427		1.68000	126.60651			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.35000		106.93295		3.35000	121.15720			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		103.06655		2.66000	125.75816			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		103.93662		2.73000	131.18624			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77971			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.26831			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.70407			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.71643			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41289			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47214			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.59464			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55161			0.00	0	0.00

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	100.53123			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.44915			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.65460			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.44862			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.38902			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.91100			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.44109			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.42189			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.54866		100.00000	9.52554			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.10812		100.00000	23.05214			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		54.44891		100.00000	54.27891			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		148.23885		4.80000	148.19778			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.80156			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48527			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.36771			0.00	80,000,000,000	24,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.48945			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.87478			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.50253			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.36967			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.39280			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		81.86642		2.17300	97.62945			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.53086		2.44000	132.53989			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.51224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		102.24898		10.38000	102.22020			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.24898		10.38000	102.22020			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.19686			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.67671			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		98.58692		2.58000	107.03838			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		203.27009		2.59000	203.50379			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		107.60190		2.55000	107.61200			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.11622			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		202.39536		2.62000	202.62506			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.83770			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		109.57215		2.35000	109.77329			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		105.50117		2.64000	105.90225			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.22210			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.55000		125.04360		2.55000	265.07400			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.05000		129.88950		2.05000	275.35032			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.77000		122.98020		2.77000	260.69837			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		103.07203		2.48000	128.41857			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.48110			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01000		132.57550		2.01000	128.49563			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.70695			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01462			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.37223			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.96765		2.42000	106.94470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	18.22793	104.97509	18.18181					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.21597	101.07593	22.16163					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.87669	100.44759	14.84050					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.68352	100.76967	20.63306					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	115.14507	2.11000	115.12141					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	98.92154	2.21000	111.22142					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.48521					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.64402	2.24000	110.90929					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.98922					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000	127.92462	2.25000	343.58955					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.34957					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.27296					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21243					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.91698					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.80390					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.01953					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.80500	103.39491	5.80500	103.37860					0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.83000	104.06152	6.83000	104.04254					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.74000	103.06009	7.74000	103.03882					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.12000	103.75236	8.12000	103.72992					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.34500	109.33130	8.34500	109.30688					0.00	0	3,075,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.85500	101.98024		8.85500	101.95623			563,178,000,000.00	63,600,000	816,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.04000	101.03298		9.04000	101.00858			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.61000	92.03075		9.61000	92.00729			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.78000	107.14191		9.78000	107.11397			15,648,000,000.00	1,600,000	100,800,000.00
FRX26	On 01/10/2026	Spot Bond	10.09000	97.63857		10.09000	98.47418			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.35500	96.93916		10.35500	96.91213			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.47500	79.29248		10.47500	79.27036			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	100.35353			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.36707			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.37247			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.38593			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.40751			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42368			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.49362			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.86235			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90813			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.94961			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.95934			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.98701			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.02855			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.06315			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.21527			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54362			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.47000	102.36647		9.47000	102.34060			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.08041			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.70675			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	101.42540			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45645			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51648			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.59097			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.69441			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	100.62512			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.90592			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.90693			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.75904			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.89150			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.57929			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.05578			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.31412			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	100.80629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24870			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36324			0.00	10,000,000,000	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.86426			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.28474			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53819			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.36876			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.38779			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24827			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03303			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	101.61407			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.23523	102.48105		8.23523	99.61398			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	101.68967			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.58781	102.55715		8.58781	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	101.78686			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.03790	102.65813		9.03790	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	101.90564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86209			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89419			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89002			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34412			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	103.91465		9.89000	103.88693			2,967,000,000.00	300,000	300,000.00
HWAY20	On 31/07/2020	Spot Bond		8.41500	110.56014		8.41500	110.53497			35,909,329,500,000.00	4,267,300,000	2,172,200,000.00
HWAY23	On 07/12/2023	Spot Bond		1.84000	131.99156		1.84000	279.80802			0.00	0	9,707,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.85000	134.91792		1.85000	286.01152			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.63500	100.71269		9.63500	100.68650			32,258,943,500,000.00	3,348,100,000	3,323,900,000.00
HWAY35	On 31/07/2035	Spot Bond		9.66500	100.39782		9.66500	100.37164			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	53.09706		100.00000	52.96843			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	13.78469		100.00000	13.75129			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	81.78193		100.00000	81.60258			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	36.97547		100.00000	36.88590			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	18.87403		100.00000	18.82830			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	15.22597		100.00000	15.18909			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	56.34864		100.00000	56.21213			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.60000	117.81014		1.60000	117.78750			31,476,638,080,000.00	19,672,898,800	70,077,035,400.00
I2038	On 31/01/2038	Spot Bond		1.82000	122.81211		1.82000	122.78776			83,876,242,996,000.00	46,085,847,800	90,610,327,300.00
I2046	On 31/03/2046	Spot Bond		1.90500	121.69229		1.90500	121.66796			23,289,581,310,000.00	12,225,502,000	48,632,751,000.00
I2050	On 31/12/2050	Spot Bond		1.98500	127.40381		1.98500	127.37809			92,756,237,255,000.00	46,728,583,000	67,858,416,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.30000			0.00	0	25,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.76000		105.04358		7.76000	105.02185			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15628			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27979			0.00	30,000,000,000	20,000,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.26000		104.95055		8.26000	104.92747			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.37000		108.22037		8.37000	108.19626			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98552			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.65000		119.02773		4.65000	118.99500			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.08000		103.61438		8.08000	103.59171			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.22857			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.30050			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000		102.36017		1.50000	129.37176			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000		105.88433		2.08000	131.92390			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.52047			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.38145			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.49000		103.23531		8.49000	103.21186			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.93311			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.04703			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.38083			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.06500		96.60190		9.06500	96.57850			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.51500		90.37915		9.51500	90.35593			101,810,500,000.00	10,700,000	10,700,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73864			0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.57000		98.11496		8.57000	98.09247			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.56500		101.90841		9.56500	101.85732			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond			0.00000		100.00000		0.00000	101.31403			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond			0.00000		100.00000		0.00000	101.35282			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			8.02000		101.78467		8.02000	101.76255			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.84500		101.13854		8.84500	101.11436			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000		100.00000		0.00000	101.49792			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000		100.00000		0.00000	101.06727			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			8.14000		104.34249		8.14000	104.31950			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.80500		105.15323		8.80500	105.12820			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.92000		106.10322		9.92000	106.07484			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000		100.00000		0.00000	100.19069			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		100.00000		0.00000	101.42628			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00456		100.00000	0.00455			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000		0.00000	101.45203			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000		0.00000	101.51687			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.18000		97.85659		9.18000	97.83260			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000		101.12624		5.00000	101.11259			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000		101.12624		5.00000	101.11259			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		102.22071		5.00000	102.20677			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.12624		5.00000	101.11259			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.28895		4.00000	101.27805			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.86206			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.81922			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.25287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	108.59389		9.20000	108.56721			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22094			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22094			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.18346			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.78679		100.00000	7.76793			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.42871			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19321			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06815			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.76000	102.27700		9.76000	102.25053			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81272			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50609			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04280			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.83963		100.00000	9.81579			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	54.44891		100.00000	54.27891			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	69.97597		100.00000	69.84321			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	81.18842		100.00000	81.18841			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	98.52452		100.00000	98.26318			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	96.72381		100.00000	96.47193			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	94.98774		100.00000	94.74481			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	99.17355		100.00000	98.36065			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	95.15625		100.00000	94.41861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN435U	On 26/08/2014	Spot Bond	100.00000		90.22223	100.00000	89.55883				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		86.20548	100.00000	85.61905				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		82.26144	100.00000	81.72727				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		85.84529	100.00000	85.35753				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.92500		97.12274	5.92500	97.12274				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.92500		99.82176	5.92500	99.75710				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.92500		99.59582	5.92500	99.53145				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.02500		99.47456	6.02500	99.40926				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.02500		99.24641	6.02500	99.18141				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.12500		99.00319	6.12500	98.93744				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.12500		98.54478	6.12500	98.47964				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	100.00000		79.34783	100.00000	79.17570			2,740,000,000,000,000.00	27,400,000,000	13,700,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.24842				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.27390		101.58554	11.27390	101.06287				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.27390		99.90977	11.27390	100.04921				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.38961				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.84243				0.00	0	2,300,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.38221				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.74528	6.50000	101.72751				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.45550				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.19347				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	89.66284				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.44016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92553			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.37272			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.83701			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33584			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33316			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.91548			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13532			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01649			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.90767			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89706			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72393			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.86678			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93074			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.77753			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.26577			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.26074			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73511			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21685			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.92548			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21930			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92463			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92356			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.77000	102.18839		8.77000	102.16442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17869			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.18310			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.18606			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.41841			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.73000	99.53002		9.73000	99.50433			19,460,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50277			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.97000	104.98363		8.97000	104.95861			45,036,576,000,000.00	5,020,800,000	16,900,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01236			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.99966			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.34359			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11472			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39691			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.94000	101.96536		8.94000	101.94100			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.25161			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.79422			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.17000	98.41979		3.17000	122.62000			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.67000	137.91568		3.67000	137.88155			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.18215			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.97861			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.93997			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.63471			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.29455			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	96.92555		3.60000	97.74778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.60000		96.84475		3.60000	103.45383			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.69284			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.36656			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.50609			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.68500		111.97887		10.68500	111.94720			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.85607			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000		137.91568		3.67000	137.88155			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		81.18841		100.00000	81.18840			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		99.85234		100.00000	99.58392			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		98.00323		100.00000	97.74464			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		94.50311		100.00000	94.26264			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		97.56097		100.00000	96.77420			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		85.04054		100.00000	84.46980			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		84.50704		100.00000	83.91608			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.78826			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49581			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.90291			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.92500		97.12274		5.92500	99.95133			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.92500		99.90270		5.92500	99.83793			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	5.92500		99.56362		5.92500	99.49930			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.12500		99.08550		6.12500	99.01964			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.12500		98.97030		6.12500	98.90460			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.12500		98.51220		6.12500	98.44710			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.26025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.16192			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.81009			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11383			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.07379			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.94556			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.04808			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75587			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92473			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92419			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92312			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92794			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.78863			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45130			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.42346			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.09147			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.82191			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.81336			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.14559			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01636			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49990			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29412			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	100.39228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20414			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.20951			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20950			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	62.66363		100.00000	62.51183			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.26257			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	66.05591		100.00000	65.89413			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39470			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.89895			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	91.54229		100.00000	91.31514			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	89.83092		100.00000	89.61550			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	64.86988		100.00000	64.71101			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	72.89624		100.00000	72.75795			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.22233		100.00000	64.06674			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	57.81389		100.00000	57.67383			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55648			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57762			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.31571			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	93.24324		100.00000	92.92929			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.98787			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.71871			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.81000	138.93540		8.81000	138.90286			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68934			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.86450			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84204			0.00	0	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.43603			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.07000		99.42136		9.07000	99.39700			288,426,000,000.00	31,800,000	1,401,900,000.00
LGL03	On 03/04/2018	Spot Bond	9.22000		71.45015		9.22000	97.12876			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.66500		101.44231		9.66500	101.41586			4,832,500,000.00	500,000	6,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.79267			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.76000		100.72324		10.76000	100.69441			22,380,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86509			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.02951			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09817			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.18048			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01685			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.41989			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.75850			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.30331			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.02531			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		70.46332		100.00000	70.32755			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		91.54229		100.00000	91.31514			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.29895			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.28310			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		85.38283		100.00000	85.18519			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ25U	On 09/07/2014	Spot Bond	100.00000		66.66668	100.00000	66.66667				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.80886				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.09296				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.11607				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.72061				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.16731				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.47670				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.51341				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.83311				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.00350				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.16739				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.91977				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.87919				0.00	0	1,400,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		63.00508	100.00000	62.85245				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.96059	100.00000	21.90739				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		53.61471	100.00000	53.48483				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.98500		102.28867	8.98500	102.26411				48,519,000,000.00	5,400,000	129,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.87500		102.20715	8.87500	102.18290				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.57822				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.53814				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.93001				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.74656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.75900			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.82123			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.05965			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.06232			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.30500	102.82545		8.30500	102.80259			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.05500	101.18051		9.05500	101.15617			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.85500	100.96662		9.85500	100.94022			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.51000	101.77510		6.51000	101.75745			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36975			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38325			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.86500	102.12934		9.86500	102.10229			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.76000	103.52581		7.76000	103.50439			2,328,000,000.00	300,000	4,996,800,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83803			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.23000	99.86094		9.23000	99.83633			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.45573			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.73000	105.45322		9.73000	104.73631			7,784,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.46986		100.00000	14.43481			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.80465			0.00	4,460,000,000	2,230,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.93000	99.82325		8.93000	99.79942			107,160,000,000.00	12,000,000	67,600,000.00
MTN02	On 13/07/2014	Spot Bond	5.99500	99.96716		5.99500	99.95075			172,656,000,000.00	28,800,000	28,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.86000	101.37280		7.86000	101.35122			45,588,000,000,000.00	5,800,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.87000	103.20678		8.87000	103.18205			86,039,000,000.00	9,700,000	516,200,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.78324		100.89771	6.76668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond		100.61875	6.87245		100.61875	6.85571			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08779			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10326			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.11085			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.20407			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.31253			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.43486		100.00000	0.43380			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.43486		100.00000	0.43380			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.28500	95.30223		9.28500	95.27873			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.71000	101.70008		7.71000	101.67883			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.38500	98.85308		9.38500	98.82845			355,824,767,000.00	37,914,200	18,957,100.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.52737			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.18000	103.86447		9.18000	103.83915			0.00	0	200,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01234			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.62000	103.67060		9.62000	103.64414			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.27268			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.38000	99.92234		9.38000	99.84688			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09142			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.32397			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.93656			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35451			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25564			0.00	400,000,000	400,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.26924			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.46000		106.78831		7.46000	106.76707			53,712,000,000.00	7,200,000	665,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.02267			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.88500		114.00634		8.88500	113.97941			156,376,000,000.00	17,600,000	436,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.98500		34.18534		10.98500	34.17558			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.66000		103.66172		7.66000	103.64042			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.01057			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.72186			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.96000		104.96278		7.96000	104.94053			62,088,000,000.00	7,800,000	677,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32757			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	101.69737			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24496			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01662			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89916			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79709			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.61272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75551		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.55313		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.68799		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.48073		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.91659		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.87284		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.43408		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.17981		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.40076		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.37918		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.01917		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36593		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.35879		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.35852		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.35469		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.41574		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.15500	103.47146	10.15500	106.22526		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.41308		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.19000	102.21547	10.19000	104.98014		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.41574		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.37212		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37239		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.12790		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.71000	105.31478		8.71000	105.29038			0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.76679			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.96944			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.26500	101.41230		10.26500	103.94144			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.04496			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00386			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.32000	111.08079		12.32000	111.04471			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	111.28331			0.00	5,000,000,000	2,500,000,000.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91511			0.00	300,000,000	300,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.06000	166.58373		2.06000	166.54972			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.91500	106.32955		8.91500	106.30394			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53052			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50810			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.54500	105.24378		9.54500	105.34474			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.94833			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.12014			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.89510			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.92842			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.90846			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.74500	105.25061		9.74500	106.25888			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92848			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.94839			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.93508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.94500	105.25759		9.94500	105.35453			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.97508			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.96170			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.96836			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.21408			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.13312			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.98831			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.74500	113.89890		8.74500	113.87227			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13000	120.25551		9.13000	120.22634			10,956,000,000.00	1,200,000	200,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.95500	173.02609		1.95500	172.99127			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.53000	122.41191		9.53000	122.38078			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.50466			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.39160			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.09714			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.34458			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.85128			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.88110			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.00086			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.25080			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.38587		100.00000	17.34375			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	45.20299		100.00000	45.09229			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.99000	104.16005		6.99000	104.14050			119,003,352,000.00	17,024,800	3,952,798,900.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.98279		100.00000	15.94407			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		56.06282		100.00000	55.92702			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.15358			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.42125			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.70175			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.62429			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.69203			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.57022			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	100.00000		1.04058		100.00000	100.00000			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.00000		100.02255		8.00000	8.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.35330			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.39259			0.00	0	300,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.41027			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.44955			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.61841			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.65767			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53697			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.76000		105.46089		6.76000	105.44160			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.36500		98.86216		6.36500	98.84512			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.23000		39.72904		8.23000	39.72028			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.70000		111.89259		6.76000	111.80157		3,867,059,314,180,000.00	69,710,345,400	12,061,342,200.00	
R158	On 15/09/2015	Spot Bond	6.76000		111.82176		6.76000	111.80157			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.66000		92.56444		6.66000	92.54796			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.76000		117.75120		6.76000	117.72994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.59000		86.82257		6.59000	86.80727			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32000		117.26490		8.41000	116.47407		3,139,169,989,120,000.00	83,073,316,000	25,682,024,900.00	
R187P	On 21/12/2026	Spot Bond	8.15000		37.00286		8.15000	36.99478			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.07000		34.51690		8.07000	34.50944			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		286.16077		1.55000	286.10631		46,637,938,530,000.00	30,088,992,600	22,823,376,300.00	
R201	On 21/12/2014	Spot Bond	5.93500		101.68004		5.99500	101.63725		1,024,510,166,966,000.00	72,621,763,600	63,824,220,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.79408		1.79000	228.74905		239,552,832,420,000.00	33,828,398,000	46,297,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.15000		100.33895		8.22000	99.89670		6,084,551,654,880,000.00	46,570,755,200	73,636,377,600.00	
R203	On 15/09/2017	Spot Bond	7.29500		105.29527		7.37000	105.06183		1,206,591,207,453,000.00	36,201,673,400	97,871,658,600.00	
R2030	On 31/01/2030	Spot Bond	8.86000		96.36290		8.86000	96.33982		8,121,891,120,000,000.00	16,692,000,000	69,461,440,600.00	
R2032	On 31/03/2032	Spot Bond	8.98500		94.56272		8.98500	95.79672		1,183,324,500,000,000.00	31,700,000,000	88,100,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.05000		98.51918		9.05000	98.49509		3,785,569,750,000,000.00	18,295,000,000	25,380,800,000.00	
R204	On 21/12/2018	Spot Bond	7.57000		102.02780		7.63500	101.76337		7,589,997,709,878,000.00	02,641,705,400	04,028,409,300.00	
R2048	On 28/02/2048	Spot Bond	9.10500		99.43890		9.10500	99.41484		6,152,662,777,500,000.00	75,745,500,000	47,556,000,000.00	
R207	On 15/01/2020	Spot Bond	7.79500		97.51709		7.86500	97.19270		5,952,490,448,065,000.00	63,629,307,000	45,746,510,900.00	
R208	On 31/03/2021	Spot Bond	7.95500		95.68399		8.03000	95.29433		0,013,999,511,187,500.00	58,830,862,500	98,056,011,600.00	
R209	On 31/03/2036	Spot Bond	8.92000		76.28908		8.98500	75.77864		8,706,506,936,000,000.00	76,065,800,000	21,495,526,200.00	
R210	On 31/03/2028	Spot Bond	1.77000		171.17512		1.77000	171.14151		42,624,078,708,000.00	24,081,400,400	34,283,700,200.00	
R211	On 31/01/2017	Spot Bond	0.78000		131.70127		0.80000	131.61415		89,767,993,068,000.00	15,087,170,600	90,200,999,800.00	
R212	On 31/01/2022	Spot Bond	1.51000		137.13596		1.51000	137.10994		339,378,167,332,000.00	24,753,753,200	32,639,076,600.00	
R213	On 28/02/2031	Spot Bond	8.78000		87.09442		8.86500	86.42471		5,935,087,718,000,000.00	75,978,100,000	70,489,812,500.00	
R214	On 28/02/2041	Spot Bond	9.05000		76.82414		9.05000	76.80567		9,580,460,320,000,000.00	58,614,400,000	48,990,291,500.00	
R226C	On 15/09/2014	Spot Bond	5.96500		98.93291		5.96500	98.91691			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.82000		95.54632		6.82000	95.52890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.66000	92.56444	6.66000	92.54796			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.58000	89.69795	6.58000	89.68217			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.59000	86.82257	6.59000	86.80727			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.00000	97.39047	6.00000	97.37488			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.73000	93.93423	6.73000	93.91724			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.60000	91.04164	6.60000	91.02549			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.58000	88.16644	6.58000	88.15085			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.64000	85.23701	6.64000	85.22180			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.34500	80.85939	7.34500	80.84345			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.39500	77.86554	7.39500	77.85009			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.64000	74.39284	7.64000	74.37760			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.62000	71.71699	7.62000	71.70234			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.60000	69.15071	7.60000	69.13662			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.59000	66.65414	7.59000	66.64058			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.82500	63.35897	7.82500	63.34568			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.80500	61.04907	7.80500	61.03630			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.95000	58.18957	7.95000	58.17718			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.92000	56.08533	7.92000	56.07342			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.89000	54.07279	7.89000	54.06136			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.86000	52.14754	7.86000	52.13656			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.82000	50.34870	7.82000	50.33815			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.78000	48.63066	7.78000	48.62052			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.35000	44.32729	8.35000	44.31738			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	8.31000	42.72181		8.31000	42.71231			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.27000	41.19033		8.27000	41.18121			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.23000	39.72904		8.23000	39.72028			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.19000	38.33434		8.19000	38.32594			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.15000	37.00286		8.15000	36.99478			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.11000	35.73139		8.11000	35.72363			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.07000	34.51690		8.07000	34.50944			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87660			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04824			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90280			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.04694			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.95748		100.00000	17.91398			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.65634		100.00000	6.64004			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.04283		100.00000	17.99911			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68736			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58714			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12581			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.60280			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28167			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93745			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.59127			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49193			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.73215			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.35338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61960			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12308			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58148			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85522			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.64101			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	101.63372			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30257			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.32011			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.08013			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.08013			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38320			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.42654			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84242			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.67335		12.35000	107.63771			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72906			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.52894		100.00000	14.49374			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20874			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91159			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.74340			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61098			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.45423			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.49055	100.00000	2.48458				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.55262	100.00000	13.51979				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.97310	100.00000	24.91261				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.91258	100.00000	12.81689				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.93011	100.00000	24.86971				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.33010				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.06284				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.33000		105.34112	9.33000	105.31488				69,975,000,000.00	7,500,000	768,600,000.00
RW23	On 10/12/2023	Spot Bond	9.47000		91.63764	9.47000	101.01018				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.01500		85.46256	10.01500	102.55798				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.24616				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.96000		107.45820	7.96000	107.43541				784,856,000,000.00	98,600,000	2,701,300,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.98704				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.42000		101.71989	9.42000	101.69431				56,520,000,000,000.00	6,000,000,000	230,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.66825				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.49654				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.55669				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.72038				0.00	51,900,000,000	34,600,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.68911				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41000		103.07606	7.41000	103.05569				5,930,964,000,000.00	800,400,000	1,799,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.13500		99.79852	9.13500	99.77417				43,225,003,962,000.00	4,731,801,200	2,362,550,600.00
SBN27	On 15/09/2015	Spot Bond	8.22000		110.11896	8.22000	110.09486				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.08000		110.28053	8.08000	110.25680				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.01000		110.36145	8.01000	110.33791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.77000	101.20893	8.77000	101.18532					0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.15500	110.19393	8.15500	110.17000					0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.12000	110.23433	8.12000	110.21050					0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.44978					0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.41682					0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.14629					0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.42000	103.98431	8.42000	103.96100					0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.76781					0.00	27,800,000,000	13,900,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.33923					0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.36089					0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.18000	105.54654	9.18000	105.52066					9,180,000,000.00	1,000,000	500,000.00
SBS20	On 15/05/2026	Spot Bond	10.06000	101.46205	10.06000	101.43500					2,054,252,000,000.00	204,200,000	102,100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.22834					0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.35254					0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.14354					0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	103.91048					0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.72500	101.70419	8.72500	101.68058					416,182,500,000.00	47,700,000	1,200,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.82621	100.00000	11.79974					0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.76000	106.19867	9.76000	106.17072					97,600,000,000.00	10,000,000	2,505,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.61369					0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.27000	98.42462	9.27000	98.40025					0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.11000	94.50983	9.11000	94.48695					0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.52508					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	10.06000		98.79487		10.06000	98.76837			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.73000		95.45168		9.73000	95.42705			107,030,000,000.00	11,000,000	11,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.81000		106.65544		7.81000	106.63323			144,485,000,000.00	18,500,000	348,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000		129.59248		2.08000	274.72045			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.44500		103.74872		1.44500	129.54624			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.53000			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	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.29544		100.00000	14.26081			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.88722		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000		113.75573		2.07000	127.58039			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.74528		6.50000	101.72751			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.48719			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.20750			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.31039			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.40000		98.63106		9.40000	98.60631			98,700,000,000.00	10,500,000	268,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.49073			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.32481			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.33660			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.30965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.26091			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.26295		100.00000	15.22597			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56669			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	60.15826		100.00000	59.97044			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46429			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	21.59088		100.00000	21.53858			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	23.29960		100.00000	23.22686			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	21.56573		100.00000	21.46426			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.06000	106.86602		8.06000	106.84270			28,048,800,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.23500	100.24856		9.23500	101.67704			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.72000	101.34411		8.72000	101.32061			33,484,800,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.97813			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.98802			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28666			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.99488			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47864			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.47000	102.39500		8.47000	102.37179			5,082,000,000.00	600,000	300,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.97320			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27049			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88725			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.58000	95.25503		9.58000	95.23068			25,206,896,000,000.00	2,631,200,000	1,344,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.30696				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.60504				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.63800	87.81314	9.63800	87.79056				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.70000	87.53906	9.70000	87.51641				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.24000	101.10603	7.24000	101.08661				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.12500	91.93998	9.12500	91.91731				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46170				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.55000	101.80547	8.55000	101.78231				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	109.37952	2.35000	109.77329				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.58500	98.30438	8.58500	98.28180				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.82080				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.18105				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.83000	105.31274	9.83000	105.28514				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.72042				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.37309				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.43808				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.09500	77.80904	10.09500	77.78823				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.63322				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.85229				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.88220				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.81959				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.47512				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.36120				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.34471			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.29568			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.22848			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.17915			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.99842			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.98363			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.98366			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93458			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.86949			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.86957			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.88402			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.78777			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.82009			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.80394			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.82045			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.75386			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.68786			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.68786			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.57295			0.00	3,700,000,000	3,700,000,000.00
SY1122	On 11/08/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.22000		109.52448		7.22000	109.50325			4,044,644,000,000.00	560,200,000	280,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	9.02000	102.34435		9.02000	102.31968			1,804,000,000.00	200,000	100,000.00
T018	On 15/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	97.68658		100.00000	97.42883			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.96876		100.00000	28.89857			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86318			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.25580			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88183			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72448			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.85750			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35629			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.37521			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.15885			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.65161			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	97.48710			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.31415			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.01000	105.21340		8.01000	105.19058			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.53860			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.58176			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.76078		7.83000	103.73877			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51488			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.56881			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37528			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.51488			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.56881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond		7.16000	80.86373		7.16000	103.41909			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.67452			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.66589			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.87292			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.84490			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.69159			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.59471			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.51271			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.58176			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.19270		8.73000	104.11895			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.50624			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56881			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.10500	92.82392		9.10500	100.87333			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63813			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.72130			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.67883			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.65511			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.80683			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.86861			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.85999			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.95884			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.54088			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.54949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.75387			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58060			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.10334		101.06155	7.08578			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.50624			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.77731			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.70040			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.78667			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.70020			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.90867			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.54819			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56979			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.54819			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.56979			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58060			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53522			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56979			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68862			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.68862			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68862			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86144			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.90463			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85064			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.71420			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.76814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.74657			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.26000	105.10955		8.26000	105.08631			85,078,000,000.00	10,300,000	1,345,366,700.00
TL20	On 22/02/2020	Spot Bond	9.91500	85.94576		9.91500	85.89307			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.21000	104.42486		8.21000	104.40203			54,446,257,000,000.00	6,631,700,000	21,472,100,000.00
TN20	On 17/09/2020	Spot Bond	9.28000	108.92685		9.28000	108.90000			213,319,360,000,000.00	22,987,000,000	10,599,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.85979		100.00000	0.85708			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.52000	109.70281		9.52000	109.67509			277,984,000,000,000.00	29,200,000,000	8,090,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68000	102.49865		9.68000	102.47189			329,133,552,000,000.00	34,001,400,000	17,000,700,000.00
TN27	On 14/11/2027	Spot Bond	9.66000	95.74715		9.66000	95.72260			48,293,238,000,000.00	4,999,300,000	2,292,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18910			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.99726			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.10847			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.10667			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.13567			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.13863			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.28161			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.57802			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25926			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00989			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01113			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491		10.00000	100.26806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809		100.00000	10.26156			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66283			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.70485			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.73283			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.86299			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.14887			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.67013			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.98435			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.78763			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78288			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.76236			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.52005			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.97501			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.61046		0.00000	99.28904			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.37236			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.56301			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.80300			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.38190			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.15201			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.33277			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.92495			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.22762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.94690			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	100.00000	66.84982		100.00000	100.00000		1,200,000,000,000,000.00	12,000,000,000	12,000,000,000.00	
TSP170	On 09/07/2015	Spot Bond	100.00000	44.64237		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.34510		100.00000	13.31278			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95055			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.49992			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.43490			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.43325			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.40867			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.29181			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93129			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.74836			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.50857			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.47608			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.09863			0.00	8,500,000,000	8,500,000,000.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.61232			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84205			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.44739			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.75205			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.43000	109.94975		9.43000	109.92223			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.76944			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02453			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.71000	104.57084		9.71000	104.54390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.22574			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17921			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.22161			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.26265			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26444			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19669			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20216			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.12000	110.74730		7.12000	110.72625		142,400,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.28000	243.38344		1.28000	243.33880			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.08000	102.67323		7.08000	102.65382		283,200,000,000.00	40,000,000	10,000,000.00	
WSP2	On 28/05/2017	Spot Bond	7.87000	103.92281		7.87000	103.90101		64,534,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.19000	104.26530		8.19000	104.24256			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.49000	103.38222		8.49000	103.35886			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.57000	103.25978		8.57000	103.23624		43,220,224,000,000.00	5,043,200,000	2,511,600,000.00	
Z014	On 30/06/2015	Spot Bond	6.71000	93.79805		6.71000	93.78123			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.64000	92.01956		6.64000	92.00314			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01000	97.71528		6.01000	97.69956			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.71000	93.78123		6.71000	93.76441			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.58000	67.81612		7.58000	67.80241			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	41.27350		100.00000	41.19519			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.84658		100.00000	21.80513			0.00	0	0.00

Total for j-Bonds : **1.41e+017** **5,515,648,500** **46 589 454 700.00**

Grand Total: **1.41e+017** **5,515,709,076** **46 593 043 462.00**