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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 21/05/2014	Any day expiry	10.44260	10.44260		10.35790	10.35790		11.28	0.00	0	0.00	
\$ / R	On 21/05/2014	Any day expiry	10.29	Put	1.35640	0.00136	11.69120	0.01169	1.356	15.95	0.00	0	3,000.00
\$ / R	On 22/05/2014	Any day expiry	10.44260		10.44260	10.35790	10.35790		11.22	0.00	0	0.00	
\$ / R	On 22/05/2014	Any day expiry	10.38	Call	77.42270	0.07742	31.86040	0.03186	77.423	12.44	430,000.00	5,000	0.00
\$ / R	On 22/05/2014	Any day expiry	10.67	Call	1.44700	0.00145	1.58640	0.00159	1.447	15.55	10,000.00	5,000	0.00
\$ / R	On 26/05/2014	Any day expiry	10.44680		10.44680	10.36340	10.36340		9.95	0.00	0	10,150.00	
\$ / R	On 26/05/2014	Any day expiry	10.38	Call	96.23970	0.09624	48.71740	0.04872	96.240	10.64	538,000.00	5,000	15,000.00
\$ / R	On 26/05/2014	Any day expiry	10.69	Call	6.17570	0.00618	3.12170	0.00312	6.176	12.72	26,000.00	5,000	15,000.00
\$ / R	On 27/05/2014	Any day expiry	10.44820		10.44820	10.36470	10.36470		10.13	0.00	0	0.00	
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00460	0.00000	0.000	13.37	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	311.92150	0.31192	234.42040	0.23442	311.922	13.01	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.40	Put	39.93700	0.03994	81.18900	0.08119	39.937	10.60	0.00	0	4,000.00
\$ / R	On 28/05/2014	Any day expiry	10.44960		10.44960	10.36610	10.36610		10.38	0.00	0	0.00	
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	354.45450	0.35445	436.30150	0.43630	354.454	13.29	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.01050	0.00001	0.01040	0.00001	0.011	28.02	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.47640	10.47640	10.39300	10.39300		11.01	675,319,220.40	64,461	807,282.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.02050	0.00002	0.02810	0.00003	0.020	20.92	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.03670	0.00004	0.05010	0.00005	0.037	20.04	0.00	0	15,489.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.03990	0.00004	0.05450	0.00005	0.040	19.91	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	1.86540	0.00187	2.38320	0.00238	1.865	13.00	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.08030	0.00208	2.68770	0.00269	2.080	12.72	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	4.43470	0.00443	8.27330	0.00827	4.435	10.93	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	5.05670	0.00506	10.57070	0.01057	5.057	10.65	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	5.54250	0.00554	11.44540	0.01145	5.543	10.65	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	6.07310	0.00607	12.37860	0.01238	6.073	10.66	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	15.25260	0.01525	27.35890	0.02736	15.253	10.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	17.74810	0.01775	31.19150	0.03119	17.748	10.76	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	301.81050	0.30181	235.57160	0.23557	301.810	10.79	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	130.31090	0.13031	182.15130	0.18215	130.311	11.01	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	106.71090	0.10671	75.15130	0.07515	106.711	11.01	0.00	0	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	174.80710	0.17481	233.24840	0.23325	174.807	11.37	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	72.03150	0.07203	49.57310	0.04957	72.031	11.52	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	217.40150	0.21740	280.64590	0.28065	217.402	11.67	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	232.40310	0.23240	297.07390	0.29707	232.403	11.77	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	444.25470	0.44425	520.59420	0.52059	444.255	13.04	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	16.72800	0.01673	10.80250	0.01080	16.728	13.29	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	16.03830	0.01604	10.31610	0.01032	16.038	13.35	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	13.55810	0.01356	8.57920	0.00858	13.558	13.55	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	537.15810	0.53716	615.57920	0.61558	537.158	13.55	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	12.46920	0.01247	7.82320	0.00782	12.469	13.65	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	8.74480	0.00874	5.41170	0.00541	8.745	13.99	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	7.97520	0.00798	4.93650	0.00494	7.975	14.07	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	7.61570	0.00762	4.71490	0.00471	7.616	14.10	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	6.04660	0.00605	3.75000	0.00375	6.047	14.29	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	5.51340	0.00551	3.42270	0.00342	5.513	14.37	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,024.99440	1.02499	1,107.95410	1.10795	1,024.994	15.50	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.39440	0.00139	0.95410	0.00095	1.394	15.50	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.95000	0.00095	0.70580	0.00071	0.950	15.99	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,523.91680	1.52392	1,607.25530	1.60726	1,523.917	18.44	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.31680	0.00032	0.25530	0.00026	0.317	18.44	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.28160	0.00028	0.22920	0.00023	0.282	18.75	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.18680	0.00019	0.15740	0.00016	0.187	19.91	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.48330	10.48330	10.39980	10.39980		10.88	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	118.72360	0.11872	165.40210	0.16540	118.724	10.82	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	109.89250	0.10989	79.05320	0.07905	109.893	10.98	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	146.59250	0.14659	199.25320	0.19925	146.593	10.98	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.48500	10.48500	10.40150	10.40150		10.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	120.60680	0.12061	166.91690	0.16692	120.607	10.86	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	113.35300	0.11335	82.10050	0.08210	113.353	11.02	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	148.35300	0.14835	200.60050	0.20060	148.353	11.02	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.48670	10.48670	10.66100	10.66100		10.93	0.00	0	0.00
\$ / R	On 19/06/2014	Any day expiry	10.61	Put	208.98330	0.20898	0.00000	0.00000	208.983	11.50	3,562,500.00	20,000	10,000.00
\$ / R	On 19/06/2014	Any day expiry	10.66	Call	71.96690	0.07197	0.00000	0.00000	71.967	11.75	1,582,400.00	20,000	10,000.00
\$ / R	On 19/06/2014	Any day expiry	10.66	Put	245.26690	0.24527	0.00000	0.00000	245.267	11.75	2,319,500.00	10,000	10,000.00
\$ / R	On 27/06/2014	Any day expiry			10.50040	10.50040	10.41680	10.41680		11.07	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00850	0.00001	0.00870	0.00001	0.009	19.02	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	57.51030	0.05751	41.79110	0.04179	57.510	12.55	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.50560	10.50560	10.42180	10.42180		11.00	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	360.99370	0.36099	427.33460	0.42733	360.994	12.36	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.60070	0.00060	0.41890	0.00042	0.601	17.94	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.55350	10.55350	10.46890	10.46890		11.25	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.27210	0.00027	0.31040	0.00031	0.272	18.34	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	118.76540	0.11877	95.65200	0.09565	118.765	12.28	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.55520	10.55520	10.47060	10.47060		11.27	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	370.84620	0.37085	431.20130	0.43120	370.846	12.22	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	2.01760	0.00202	1.62190	0.00162	2.018	16.70	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.59690	10.59690	10.51180	10.51180		11.46	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	125.52650	0.12553	153.10080	0.15310	125.526	11.11	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	25.65990	0.02566	22.58730	0.02259	25.660	16.67	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.60610	10.60610	10.52090	10.52090		11.50	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	378.77650	0.37878	436.08650	0.43609	378.777	12.18	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	10.96480	0.01096	8.69050	0.00869	10.965	18.73	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.60800	10.60800	10.52270	10.52270		11.51	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.82790	0.00083	0.92270	0.00092	0.828	17.21	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	144.37780	0.14438	122.61990	0.12262	144.378	12.73	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.64110	10.64110	10.55540	10.55540		11.82	79,329,400.50	7,455	59,365.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.50540	0.00351	3.71810	0.00372	3.505	14.88	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.04530	0.00405	4.28440	0.00428	4.045	14.53	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.19380	0.00419	4.44010	0.00444	4.194	14.45	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.02980	0.00503	5.31850	0.00532	5.030	14.02	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	28.93050	0.02893	34.97740	0.03498	28.931	11.29	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	55.77100	0.05577	66.51830	0.06652	55.771	11.10	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	73.38830	0.07339	91.36520	0.09137	73.388	11.01	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	96.77030	0.09677	118.55600	0.11856	96.770	11.14	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	102.58010	0.10258	125.24450	0.12524	102.580	11.17	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	108.61750	0.10862	132.16960	0.13217	108.618	11.20	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	131.57350	0.13157	158.31250	0.15831	131.574	11.30	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	161.34640	0.16135	191.83300	0.19183	161.346	11.42	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	410.48600	0.41049	356.22140	0.35622	410.486	11.45	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	203.93540	0.20394	239.18030	0.23918	203.935	11.57	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	213.16860	0.21317	249.36770	0.24937	213.169	11.60	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	348.97510	0.34898	299.95100	0.29995	348.975	11.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	237.28580	0.23729	275.86060	0.27586	237.286	11.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	318.44210	0.31844	273.18290	0.27318	318.442	11.70	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	257.63050	0.25763	299.93480	0.29993	257.630	11.73	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	303.95990	0.30396	261.49340	0.26149	303.960	11.75	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	289.86750	0.28987	0.00000	0.00000	289.868	11.82	11,014,965.00	38,000	29,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	301.91430	0.30191	350.71860	0.35072	301.914	11.89	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	188.01880	0.18802	162.13270	0.16213	188.019	12.73	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	170.21520	0.17022	146.78450	0.14678	170.215	12.96	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	90.60680	0.09061	79.19400	0.07919	90.607	14.55	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	88.36750	0.08837	77.29030	0.07729	88.368	14.62	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	86.19390	0.08619	75.44250	0.07544	86.194	14.69	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	48.15800	0.04816	42.66090	0.04266	48.158	16.32	0.00	0	42,500.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	35.98780	0.03599	32.23720	0.03224	35.988	17.19	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	33.17170	0.03317	29.81740	0.02982	33.172	17.44	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	31.87320	0.03187	28.70150	0.02870	31.873	17.57	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	30.34440	0.03034	27.38570	0.02739	30.344	17.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	22.79630	0.02280	20.46760	0.02047	22.796	18.73	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.65390	10.65390	10.56810	10.56810		11.88	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	217.40640	0.21741	253.04510	0.25305	217.406	11.66	0.00	0	13,000.00
\$ / R	On 26/09/2014	Any day expiry			10.66130	10.66130	10.57530	10.57530		11.93	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	389.58830	0.38959	442.53590	0.44254	389.588	12.40	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	23.79180	0.02379	21.88730	0.02189	23.792	20.01	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.66680	10.66680	10.58080	10.58080		11.92	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.01800	0.00202	2.18800	0.00219	2.018	16.81	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	207.74840	0.20775	180.63310	0.18063	207.748	12.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.72200	10.72200	10.63520	10.63520		12.20	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.62390	0.00362	3.87700	0.00388	3.624	16.59	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	397.41620	0.39742	447.05250	0.44705	397.416	12.49	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	192.70550	0.19271	170.41350	0.17041	192.705	13.80	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	42.66730	0.04267	39.60400	0.03960	42.667	20.97	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.73300	10.73300	10.64610	10.64610		12.21	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	112.49000	0.11249	132.28050	0.13228	112.490	11.35	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	106.47320	0.10647	94.78870	0.09479	106.473	15.79	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.77170	10.77170	10.68460	10.68460		12.51	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	401.49070	0.40149	449.22270	0.44922	401.491	12.51	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	56.86480	0.05686	54.93440	0.05493	56.865	21.81	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.77760	10.77760	10.69030	10.69030		12.54	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	4.99350	0.00499	5.54340	0.00554	4.994	16.16	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	243.20810	0.24321	216.77660	0.21678	243.208	13.80	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.80280	10.80280	10.71510	10.71510		12.61	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.80480	10.80480	10.71700	10.71700		12.61	81,576,240.00	7,550	48,724.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	19.02040	0.01902	21.48830	0.02149	19.020	13.62	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	34.21990	0.03422	38.18240	0.03818	34.220	12.71	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	62.41740	0.06242	70.80430	0.07080	62.417	11.97	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	76.73190	0.07673	86.71860	0.08672	76.732	11.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	97.28090	0.09728	109.47750	0.10948	97.281	11.81	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	117.54010	0.11754	131.83080	0.13183	117.540	11.73	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	185.88230	0.18588	213.78640	0.21379	185.882	11.78	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	193.49480	0.19349	222.06610	0.22207	193.495	11.82	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	201.28650	0.20129	230.53130	0.23053	201.287	11.85	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	225.75660	0.22576	0.00000	0.00000	225.757	11.96	562,359.69	2,491	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	251.84830	0.25185	285.11950	0.28512	251.848	12.07	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	274.82140	0.27482	309.75410	0.30975	274.821	12.16	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	350.27090	0.35027	390.10530	0.39011	350.271	12.43	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	436.79760	0.43680	391.37030	0.39137	436.798	12.50	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	417.96260	0.41796	464.78770	0.46479	417.963	12.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	487.56080	0.48756	537.97000	0.53797	487.561	12.96	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	534.13670	0.53414	586.69600	0.58670	534.137	13.15	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	603.51520	0.60352	658.95730	0.65896	603.515	13.42	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	675.96370	0.67596	734.08070	0.73408	675.964	13.69	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	214.18830	0.21419	191.76640	0.19177	214.188	14.51	1,070,941.50	5,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	205.10250	0.20510	183.67700	0.18368	205.103	14.65	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	141.71990	0.14172	127.05760	0.12706	141.720	15.89	2,125,798.50	15,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	140.60880	0.14061	126.07360	0.12607	140.609	15.92	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	131.12090	0.13112	117.65980	0.11766	131.121	16.16	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	113.75140	0.11375	102.26990	0.10227	113.751	16.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	72.88870	0.07289	69.21070	0.06921	72.889	18.69	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	72.23930	0.07224	68.70440	0.06870	72.239	18.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	70.63210	0.07063	67.49000	0.06749	70.632	19.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	70.48400	0.07048	67.38040	0.06738	70.484	19.94	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	33.69000	0.03369	27.85890	0.02786	33.690	23.72	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.81060	10.81060	10.72280	10.72280		12.61	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	405.91180	0.40591	451.79280	0.45179	405.912	12.61	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	70.22880	0.07023	67.93070	0.06793	70.229	22.48	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.82620	10.82620	10.73800	10.73800		12.64	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.06940	0.00607	6.41470	0.00641	6.069	15.85	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	299.90690	0.29991	268.82960	0.26883	299.907	13.67	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.89620	10.89620	10.80680	10.80680		12.96	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.53260	0.00753	7.71930	0.00772	7.533	15.44	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	413.48020	0.41348	454.19010	0.45419	413.480	12.77	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	364.74260	0.36474	329.50740	0.32951	364.743	13.69	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	87.26070	0.08726	79.22750	0.07923	87.261	23.11	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.95090	10.95090	10.86050	10.86050		13.13	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	416.95100	0.41695	455.99670	0.45600	416.951	12.84	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	95.61150	0.09561	83.52100	0.08352	95.611	23.05	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.99000	10.99000	10.89910	10.89910		13.27	8,792,000.00	800	7,200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	149.57680	0.14958	163.49670	0.16350	149.577	12.21	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	473.50930	0.47351	513.01330	0.51301	473.509	13.07	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	126.77660	0.12678	116.75720	0.11676	126.777	22.50	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.01270	11.01270	10.92140	10.92140		13.30	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	419.32870	0.41933	454.73240	0.45473	419.329	12.92	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	93.96240	0.09396	79.44710	0.07945	93.962	22.80	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.07850	11.07850	10.98630	10.98630		13.52	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	419.24670	0.41925	451.53910	0.45154	419.247	12.95	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	101.58930	0.10159	85.67520	0.08568	101.589	22.84	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.13870	11.13870	11.04560	11.04560		13.67	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	420.53360	0.42053	450.80360	0.45080	420.534	13.00	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	98.16880	0.09817	84.00670	0.08401	98.169	22.53	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.17940	11.17940	11.08570	11.08570		13.85	0.00	0	1,650.00
\$ / R	On 26/06/2015	Any day expiry			11.20300	11.20300	11.10900	11.10900		13.91	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	425.63760	0.42564	455.18760	0.45519	425.638	13.17	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	92.39670	0.09240	82.24780	0.08225	92.397	22.27	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.27370	11.27370	11.17870	11.17870		14.21	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	428.68650	0.42869	457.75880	0.45776	428.687	13.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	100.17990	0.10018	85.11030	0.08511	100.180	22.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.33590	11.33590	11.23990	11.23990		14.37	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	431.11550	0.43112	459.67940	0.45968	431.116	13.37	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	96.81650	0.09682	85.33060	0.08533	96.816	22.05	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry		11.40450	11.40450		11.30750	11.30750		14.52	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	434.91600	0.43492	460.85000	0.46085	434.916	13.49	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.14600	0.09615	86.36460	0.08636	96.146	21.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.46880	11.46880		11.37090	11.37090		14.72	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	439.09300	0.43909	463.10670	0.46311	439.093	13.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	106.54500	0.10655	91.94050	0.09194	106.545	21.80	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.52890	11.52890		11.43010	11.43010		14.76	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	440.09770	0.44010	463.76010	0.46376	440.098	13.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.03990	0.09604	82.74670	0.08275	96.040	21.59	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		11.58460	11.58460		11.48500	11.48500		14.92	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	440.51270	0.44051	465.89540	0.46590	440.513	13.70	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.32060	0.09332	80.75830	0.08076	93.321	21.66	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.47640	10.47640		10.39300	10.39300		11.01	2,451,477.60	234	1,599.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	47,179.88500	0.47180	54,884.41320	0.54884	47,179.885	13.19	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.64110	10.64110		10.55540	10.55540		11.82	1,404,625.20	132	172.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.80480	10.80480		10.71700	10.71700		12.61	32,414.40	3	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,585.01150	0.44585	39,915.87110	0.39916	44,585.012	12.47	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.64700	17.64700		17.49130	17.49130		11.57	49,376,306.00	2,798	36,588.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.11640	0.00012	0.14640	0.00015	0.116	19.40	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	5.11950	0.00512	7.59720	0.00760	5.119	13.21	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	8.74250	0.00874	12.62170	0.01262	8.743	12.83	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	14.51480	0.01451	22.44960	0.02245	14.515	12.54	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	20.48220	0.02048	31.72350	0.03172	20.482	12.44	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	61.66350	0.06166	93.28650	0.09329	61.664	12.08	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	262.37200	0.26237	178.41210	0.17841	262.372	11.68	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	365.99440	0.36599	480.30620	0.48031	365.994	11.90	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	35.19180	0.03519	20.52290	0.02052	35.192	12.44	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	825.66780	0.82567	972.47320	0.97247	825.668	12.63	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	2.67690	0.00268	1.59800	0.00160	2.677	17.09	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.36110	0.00136	0.81420	0.00081	1.361	17.49	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.91040	17.91040		17.75070	17.75070		12.17	18,358,160.00	1,025	9,951.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.17130	18.17130		18.00810	18.00810		12.75	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	899.67530	0.89968	996.54880	0.99655	899.675	13.17	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.30020	18.30020		18.13470	18.13470		12.87	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	728.22690	0.72823	819.38440	0.81938	728.227	12.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	898.01330	0.89801	998.95710	0.99896	898.013	13.13	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	982.62810	0.98263	1,087.28200	1.08728	982.628	13.30	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	193.89830	0.19390	171.64100	0.17164	193.898	16.03	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	139.56460	0.13956	123.05420	0.12305	139.565	16.62	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	138.20960	0.13821	121.84500	0.12184	138.210	16.63	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.46080	18.46080		18.29270	18.29270		13.17	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10339	0.10339		0.10274	0.10274		11.66	2,584.88	25	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10509	0.10509		0.10441	0.10441		13.06	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10871	0.10871		0.10799	0.10799		13.87	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future			14.34670		14.34670		14.25970	14.25970		10.36	36,081,950.50	2,515	83,337.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	15.58470		0.01558		22.89580	0.02290	15.585	11.05	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	20.07410		0.02007		28.98580	0.02899	20.074	10.99	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	75.77340		0.07577		100.41100	0.10041	75.773	10.61	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	181.87850		0.18188		232.34770	0.23235	181.878	10.46	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	109.30370		0.10930		76.94900	0.07695	109.304	10.56	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	528.06100		0.52806		605.54080	0.60554	528.061	11.37	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	10.03920		0.01004		6.75810	0.00676	10.039	11.88	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.30550		0.00031		0.25840	0.00026	0.306	17.26	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.26910		0.00027		0.23010	0.00023	0.269	17.43	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.57270		14.57270		14.48300	14.48300		11.13	0.00	0	11,281.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	234.90750		0.23491		260.95150	0.26095	234.908	10.83	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	247.77830		0.24778		274.63720	0.27464	247.778	10.86	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	46.28500		0.04628		39.10900	0.03911	46.285	14.38	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.79880		14.79880		14.70640	14.70640		11.87	0.00	0	9,046.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	81.04950		0.08105		94.29900	0.09430	81.049	11.12	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	120.89000		0.12089		134.56770	0.13457	120.890	11.08	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	168.90690		0.16891		153.54970	0.15355	168.907	14.34	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.05560		15.05560		14.95890	14.95890		12.33	0.00	0	1,100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			498.44300		498.44300		504.32500	504.32500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.01800		506.01800		511.98900	511.98900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			513.92900		513.92900		520.00300	520.00300			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.17200		425.17200		426.90300	426.90300			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.63400		431.63400		433.39000	433.39000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			501.70000		501.70000		505.00200	505.00200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			509.32400		509.32400		512.67600	512.67600			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			455.13000		455.13000		458.54500	458.54500			0.00	0	682.00
ALBI	On 06/11/2014	Index Future			462.04700		462.04700		465.51300	465.51300			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			469.27100		469.27100		472.80000	472.80000			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.69520		9.69520		9.70460	9.70460		10.15	32,478,920.00	3,350	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.89830		0.00490		4.59640	0.00460	4.898	11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	98.35640		0.09836		101.25820	0.10126	98.356	10.15	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.86690		0.00087		0.87930	0.00088	0.867	15.51	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.78010		9.78010		9.78870	9.78870		10.90	12,225,125.00	1,250	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.87030		9.87030		9.87820	9.87820		11.59	4,935,150.00	500	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	163.22700		0.16323		161.22240	0.16122	163.227	11.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	271.45590		0.27146		275.29120	0.27529	271.456	11.87	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	110.04970		0.11005		112.06830	0.11207	110.050	13.20	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.97370		9.97370		9.97990	9.97990		11.85	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.60850		9.60850		9.57040	9.57040		9.41	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD / R	On 15/09/2014	Foreign Exchange Future		9.73590	9.73590		9.69610	9.69610		10.56	0.00	0	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future		3.01850	3.01850		27.13210	27.13210			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		619.76280	619.76280		567.86460	567.86460			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		692.92020	692.92020		636.86930	636.86930			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		125.45820	125.45820		-192.29110	-192.29110			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		571.34020	571.34020		522.61300	522.61300			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		86.35310	86.35310		72.60090	72.60090			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future		11.74490	11.74490		11.65610	11.65610		10.92	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.94120	11.94120		11.84990	11.84990		11.68	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.35980	12.35980		12.26420	12.26420		12.94	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.67780	1.67780		1.66490	1.66490		11.05	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.69660	1.69660		1.68400	1.68400		11.59	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		122.66474	122.66474		122.63359	122.63359			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.06371	123.06371		123.03205	123.03205			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		9.64634	84.47619		9.49823	85.58336			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.74275	81.97596		9.58991	83.09989			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.84007	83.25896		9.68202	84.40213			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		453.87600	453.87600		457.03600	457.03600			0.00	0	507.00
GOVI	On 06/11/2014	GOVI		460.77400	460.77400		463.98100	463.98100			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		467.97700	467.97700		471.24500	471.24500			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.50650	116.50650		116.47782	116.47782			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.29268	118.29268		118.26346	118.26346			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		120.06109	120.06109		120.14222	120.14222			0.00	0	334.00
I2038	On 06/11/2014	Bond Future		121.90172	121.90172		121.98407	121.98407			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/08/2014	Bond Future	118.21602		118.21602		118.18565	118.18565			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.68278		118.68278		118.65177	118.65177			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.24952		126.24952		126.21703	126.21703			0.00	0	2,150.00
I2050	On 06/11/2014	Bond Future	128.18515		128.18515		128.15156	128.15156			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	214.60500		214.60500		214.56400	214.56400			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	217.89200		217.89200		217.85100	217.85100			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	221.32500		221.32500		221.28600	221.28600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	581.89800		581.89800		581.78600	581.78600			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	590.81900		590.81900		590.70800	590.70800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	141.23566		141.23566		141.20281	141.20281			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.80000	94.20000			5.79000	94.21000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.95000	94.05000			5.89000	94.11000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.00000	94.00000			5.92000	94.08000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.15000	93.85000			6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.20000	93.80000			6.14000	93.86000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.36000	93.64000			6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.56000	93.44000			6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.81000	93.19000			6.75000	93.25000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.98000	93.02000			6.92000	93.08000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.14000	92.86000			7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.29000	92.71000			7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.44000	92.56000			7.37000	92.63000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.98130	8.98130			8.97220	8.97220		7.80	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.06150	9.06150			9.05200	9.05200		8.48	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.36940	1.36940			1.37210	1.37210			0.00	0	525.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36950	1.36950			1.37210	1.37210			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.70450	9.70450	0.10303		9.76820	9.76820		12.17	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.89169	112.32641			6.75915	112.47103		1.10	0.00	0	8,548.00
R157	On 06/11/2014	Bond Future	7.12918	107.22184			6.95482	107.36855		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.51316	108.90038			7.25643	109.05158		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.26429		118.57833		8.13610	119.68082		10.92	130,436,163.00	1,100	49,540.00
R186	On 07/08/2014	Bond Future	8.25	Call	2,343.67000		2.34367	2,952.20000	2.95220		2,343.670	10.92	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.70	Put	1,017.84000		1.01784	767.89000	0.76789		1,017.840	11.14	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	615.61000		0.61561	451.32000	0.45132		615.610	11.25	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	304.54000		0.30454	215.47000	0.21547		304.540	11.39	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.33666		120.38220	8.20382	121.50134			10.73	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,168.84000		1.16884	954.40000	0.95440		1,168.840	11.17	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.40702		116.97033	8.26901	118.10935			10.98	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/08/2014	Bond Future			283.21513		283.21513	283.14430	283.14430				0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			287.55672		287.55672	287.48462	287.48462				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.36113		102.04527	6.30660	102.06480			1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.44357		228.44357	228.38585	228.38585			10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			231.94548		231.94548	231.88654	231.88654				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.11103		101.27175	8.00819	101.89106			8.99	15,292,034.25	151	12,377.00
R2023	On 06/11/2014	Bond Future			8.19315		98.89130	8.08596	99.51993			9.13	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.27546		100.43868	8.16320	101.07913			9.00	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			7.37590		105.72961	7.27974	105.99564			3.40	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	165.85000		0.16585	224.45000	0.22445		165.850	3.34	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.49882		103.17411	7.39310	103.44410			3.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	327.83000		0.32783	399.89000	0.39989		327.830	3.33	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	425.43000		0.42543	511.90000	0.51190		425.430	3.35	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.63249		104.78867	7.51429	105.06497			3.28	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,237.59000		1.23759	1,389.70000	1.38970		1,237.590	3.31	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			8.81484		93.44617	8.70254	94.34462				0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.89026		94.86845	8.77443	95.78051				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future			8.96524		92.34601		8.84542	93.27423			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.05120		95.01504		8.90306	96.38394			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.12369		96.46131		8.97121	97.85090			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.19574		93.71335		9.03845	95.12666			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.57542		102.67276		7.47044	103.06106		4.99	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	630.80000		0.63080		502.98000	0.50298	630.800	5.06	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.67652		104.23460		7.56397	104.62872		4.77	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	884.82000		0.88482		751.60000	0.75160	884.820	4.82	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.77889		101.83076		7.65714	102.23309		4.83	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			9.10872		100.17428		8.96576	101.63469			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.17972		97.27134		9.03258	98.75383			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.25045		98.79342		9.09870	100.30119			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			7.77408		98.25890		7.67006	98.70721		6.33	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.86500		99.75397		7.75491	100.20905		6.13	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.95750		97.67362		7.84013	98.13777		6.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.92850		96.46843		7.81471	97.02747		7.48	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	674.59000		0.67459		527.76000	0.52776	674.590	7.66	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.01565		94.53731		7.89620	95.10480		7.44	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,009.50000		1.00950		849.00000	0.84900	1,009.500	7.60	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.10214		96.01671		7.97613	96.59498		7.33	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			8.95285		76.62418		8.80493	77.75660		16.39	0.00	0	24,622.00
R209	On 06/11/2014	Bond Future			9.02151		74.64302		8.86944	75.79253		16.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,801.13000		1.80113		2,231.08000	2.23108	1,801.130	16.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,163.93000		3.16393		3,777.01000	3.77701	3,163.930	16.81	0.00	0	2,050.00

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	9.00	Call	3,342.22000		3.34222	3,975.21000	3.97521	3,342.220	16.83	0.00	0	1,640.00	
R209	On 06/11/2014	Bond Future	9.05	Call	3,527.65000		3.52765	4,180.34000	4.18034	3,527.650	16.86	0.00	0	2,050.00	
R209	On 06/11/2014	Bond Future	9.50	Put	1,955.78000		1.95578	1,620.69000	1.62069	1,955.780	17.16	0.00	0	5,500.00	
R209	On 06/11/2014	Bond Future	9.58	Put	1,770.31000		1.77031	1,460.36000	1.46036	1,770.310	17.21	0.00	0	907.00	
R209	On 06/11/2014	Bond Future	9.95	Put	1,093.76000		1.09376	883.81000	0.88381	1,093.760	17.45	0.00	0	2,050.00	
R209	On 06/11/2014	Bond Future	10.00	Put	1,022.28000		1.02228	823.80000	0.82380	1,022.280	17.48	0.00	0	1,640.00	
R209	On 06/11/2014	Bond Future	10.05	Put	950.60000		0.95060	763.51000	0.76351	950.600	17.48	0.00	0	2,050.00	
R209	On 05/02/2015	Bond Future			9.08849		75.81128	8.93193	76.98029		16.55	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 07/08/2014	Bond Future			170.30752		170.30752	170.26516	170.26516			0.00	0	618.00	
R210	On 06/11/2014	Bond Future			170.87872		170.87872	170.83548	170.83548			0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R211	On 07/08/2014	Bond Future			128.88962		128.88962	128.86007	128.86007			0.00	0	390.00	
R211	On 06/11/2014	Bond Future			130.86576		130.86576	130.83561	130.83561			0.00	0	0.00	
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R212	On 07/08/2014	Bond Future			134.25621		134.25621	134.22315	134.22315			0.00	0	21,797.00	
R212	On 06/11/2014	Bond Future			136.31472		136.31472	136.28095	136.28095			0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R213	On 07/08/2014	Bond Future			8.80699		87.54107	8.68967	88.44425		14.20	18,996,412.19	217	24,188.00	
R213	On 06/11/2014	Bond Future			8.88105		85.33122	8.76017	86.24812		14.68	0.00	0	0.00	
R213	On 05/02/2015	Bond Future			8.95480		86.66645	8.82993	87.59945		14.50	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R214	On 07/08/2014	Bond Future			9.05199		77.40208	8.89378	78.66306		16.98	0.00	0	5,228.00	
R214	On 06/11/2014	Bond Future			9.12107		75.29102	8.95842	76.57108		17.61	0.00	0	0.00	
R214	On 05/02/2015	Bond Future			9.18974		76.46918	9.02223	77.77079		17.42	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
RAIN	On 13/06/2014	Foreign Exchange Future			20,616.94000		20,616.94000	20,472.27000	20,472.27000			0.00	0	0.00	
TRY / R	On 13/06/2014	Foreign Exchange Future			4.93540		4.93540	4.93590	4.93590		8.10	0.00	0	0.00	
TRY / R	On 15/09/2014	Foreign Exchange Future			4.89160		4.89160	4.89270	4.89270		9.52	0.00	0	0.00	

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 :										1,190,330,648.61	224,057	3 468 615.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.95279	0.00000	100.93555				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.24000	102.63672	7.13000	102.72014				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.16623	0.00000	101.14663				0.00	0	30,000,000.00
AA05	On 22/03/2019	Spot Bond	8.66000	103.90726	8.56000	104.27846				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.74899	0.00000	100.72903				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000	101.86877	9.20000	102.39962				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.94964	0.00000	99.92974				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.03978	0.00000	100.01979				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.52500	95.63043	9.42500	95.95618				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.54000	101.68896	7.43000	101.75786				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.38575	0.00000	100.36399				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.85500	104.17300	8.76500	104.38324				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	135.30177	1.51000	135.24724				0.00	0	100,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	271.61287	2.24000	271.49795				0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.94178	0.00000	99.92228				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.71209	0.00000	101.69304				0.00	0	50,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.31794	0.00000	101.29748				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.37277	0.00000	101.35148				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.40918	0.00000	101.38734				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.88089	0.00000	100.86352				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.98653	0.00000	100.96860				0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.81437		0.00000	100.79559			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.00000	104.83121		7.89000	104.89634			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.12702		0.00000	102.10357			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.89500	101.90652		7.86000	101.89743			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.49318		0.00000	101.47279			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.95694		0.00000	101.93544			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.94605		0.00000	100.92329			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.79861		0.00000	100.77694			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.00403		0.00000	100.98090			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.24380		0.00000	101.22251			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.39006		0.00000	101.36668			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.88414		0.00000	101.86162			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.56609		0.00000	101.53926			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	127.60126		2.94000	127.54497			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	115.25342		4.26000	115.19845			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	101.64161		5.01000	101.59093			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.88000	105.45750		5.88000	105.40246			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.25500	113.40487		11.16500	113.54701			1,125,500,000,000.00	100,000,000	50,000,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.27826		0.00000	101.24512			0.00	0	140,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.40510		0.00000	101.37830			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.47798		0.00000	101.44976			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.54845		0.00000	101.51888			0.00	4,980,000,000	2,500,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	111.29538		4.76000	111.24072			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.58694		100.00000	64.43047			0.00	0	0.00

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	1.98000	167.93545		1.98000	167.86563			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.63209		2.76000	159.56229			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.01000	172.49219		2.01000	172.42028			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.75000	181.42212		1.75000	181.34782			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.25125	74.64878		8.16125	74.86200			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.25125	74.64878		8.16125	74.86200			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.23483		0.00000	101.21407			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.26000		0.00000	93.19000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.16000		0.00000	92.10000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.89000		0.00000	92.79000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.59000		0.00000	88.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.06000		0.00000	88.10000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.85816		0.00000	100.83899			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.74581		0.00000	100.72645			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.58000		0.00000	87.62000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.43500	104.39997		7.40000	104.39882			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.57000		0.00000	88.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.76000		0.00000	91.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.83000		0.00000	88.82000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.06709		0.00000	101.04784			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53000	109.83244		7.42000	109.95327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.76728	0.00000	100.74638		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	85.69000	0.00000	85.71000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	85.49000	0.00000	85.49000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.48000	106.21333	2.48000	106.16766		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.49000	154.30215	2.49000	154.23588		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.35000	209.44381	2.35000	209.35457		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	84.91000	0.00000	84.91000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.64000	90.72526	9.54000	91.24515		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	94.51000	0.00000	94.51000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000	0.00000	98.31000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	103.23137	0.00000	103.14984		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000	0.00000	90.74000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.82000	0.00000	100.68000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	112.62000	0.00000	112.59000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.65000	110.51350	9.52500	111.42953		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	110.54000	0.00000	110.50000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.59500	110.92763	9.47000	111.84895		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.01500	89.56466	8.90500	90.05874		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000	0.00000	101.56000		0.00		0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000	0.00000	99.57000		0.00		0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN84	On 05/07/2016	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
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	9.69000		110.21376		9.56500	111.12595			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.83000		0.00000	88.83000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.51904		0.00000	101.49786			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.47815		0.00000	100.45700			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.45500		106.34367		8.36500	106.61736			0.00	0	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.02000		103.18293		8.91000	103.72258		9,020,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.19000		101.48052		7.08000	101.56057			0.00	0	560,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.01000		96.09840		8.91000	96.52312			0.00	0	544,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.81500		94.56091		9.69000	95.37917		19,630,000,000,000.00	2,000,000,000	2,400,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.89000		104.14662		7.78000	104.31142			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.21000		131.77762		2.21000	131.72196		1,171,300,000,000.00	530,000,000	530,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.05000		275.55990		2.05000	275.44474			0.00	0	20,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.45000		127.03337		1.45000	126.98231			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000		129.71905		2.03000	129.66485			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		45.43140		100.00000	45.32014			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69000		104.63132		11.58000	104.73216			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.03255		0.00000	100.05035			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.10928		100.00000	4.09932			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.03457		0.00000	100.05167			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.06310		0.00000	100.07037			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		24.49320		100.00000	24.43387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	0.00000	100.03053		0.00000	100.04902			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.07160		11.00000	63.05357			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.45151		0.00000	101.42863			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.59598		0.00000	101.57081			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.38708		0.00000	101.36522			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.43062		0.00000	101.40807			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.44977		0.00000	101.42692			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.52260		0.00000	102.49924			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.52260		0.00000	102.49924			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.53760		0.00000	102.51410			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.35227		0.00000	101.33096			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.53760		0.00000	102.51410			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.50759		0.00000	102.48436			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.25207		0.00000	89.23341			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.32781		0.00000	101.30689			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.20850		0.00000	101.18745			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.40453		0.00000	101.38240			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.44784		0.00000	101.42501			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.46521		0.00000	101.44212			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.43041		0.00000	101.40786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100		On 20/12/2017	Spot Bond	0.00000	101.35227		0.00000	101.33097			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.46500	104.03033		9.36500	104.44068			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.52498		0.00000	100.50289			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.21432		0.00000	101.19467			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	82.92974		0.00000	82.90968			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	160.33078		0.00000	159.11292			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	160.36052		0.00000	159.14195			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.38701		0.00000	101.36515			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.07966		0.00000	100.01191			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.07966		0.00000	100.01191			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	99.94320		0.00000	99.92416			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.34346		0.00000	101.32229			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.33301		0.00000	101.31201			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.42015		0.00000	102.40281			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	99.79784		0.00000	99.77729			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.41876		0.00000	102.40144			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.50314		0.00000	102.48004			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.10032		0.00000	103.07780			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.38874		0.00000	101.36778			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.45212		0.00000	103.43305			0.00	101,880,000	16,970,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.24303		0.00000	101.22183			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.39225		0.00000	101.37031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000	101.36458	0.00000	101.34308				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.22519	0.00000	101.20590				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.19553	0.00000	101.17671				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.25310	0.00000	101.23336				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.36110	0.00000	101.33965				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.30010	0.00000	101.27962				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.23042	0.00000	101.21105				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.24961	0.00000	101.22993				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.75026	10.23000	101.72269				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.26861	0.00000	101.24863				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.23914	0.00000	101.21963				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	114.92762	0.00000	114.92239				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.60000	104.92021	9.50000	105.29101				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.35580	0.00000	101.33444				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.07867	1.75000	113.03229				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.24786	0.00000	101.22821				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.25117	0.00000	101.23146				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.33208	0.00000	101.31070				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.37540	0.00000	101.35332				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.28875	0.00000	101.26806				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.36673	0.00000	101.34480				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.97425	0.00000	101.95494				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.44762	0.00000	103.42895				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.32151	0.00000	103.30417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000		101.38406	0.00000	101.36184				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		102.61588	0.00000	102.59505				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		101.36673	0.00000	101.34480				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		101.32524	0.00000	101.30436				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		101.39912	0.00000	101.37707				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		101.42175	0.00000	101.39934				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		101.23898	0.00000	101.21947				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		101.26514	0.00000	101.24522				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		101.42706	0.00000	101.40457				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		101.41523	0.00000	101.39252				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		101.51389	0.00000	101.48959				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		101.34074	0.00000	101.31923				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		101.50005	0.00000	101.47597				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		103.89642	0.00000	103.87435				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		101.51389	0.00000	101.48959				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		92.17526	0.00000	92.15703				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		101.44467	0.00000	101.42147				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		101.44467	0.00000	101.42147				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		116.75890	0.00000	115.89601				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		117.59528	0.00000	116.72606				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.25407	0.00000	101.23393				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.24194	0.00000	101.22199				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00811	0.00000	100.03428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	101.27488		0.00000	101.25442			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.28008		0.00000	101.25954			0.00	0	100,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.33208		0.00000	101.31070			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.25580		0.00000	101.23564			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.25407		0.00000	101.23393			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.37136		0.00000	101.34976			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.27342		0.00000	102.25190			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.50303		0.00000	100.48087			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.41941		0.00000	101.40310			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.43610		0.00000	101.41959			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	93.71105		100.00000	93.48080			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.58553		100.00000	13.55262			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.03850		0.00000	100.01925			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.04246		0.00000	100.02122			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.04510		0.00000	100.02254			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.61927		0.00000	100.59922			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.68226		0.00000	100.66017			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.76613		0.00000	100.74133			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.59395		0.00000	100.57448			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.19000	97.81429		8.10000	97.94621			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.76874		0.00000	100.74357			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.89645		0.00000	100.86709			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.58000	101.58767		8.48000	101.95343			0.00	0	20,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.29000	115.01921		9.16500	115.81331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		89.13536	100.00000	88.85418				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000		107.94506	7.27000	108.11347				0.00	0	2,840,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		87.12591	100.00000	86.92282				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.30483	100.00000	12.27760				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		158.85733	2.74000	158.78803				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.50669	0.00000	101.48577				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.35967	0.00000	101.34153				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.74608	0.00000	100.72789				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.31670	0.00000	101.29834				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.86184	0.00000	99.83425				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.16734	0.00000	101.14859				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.30898	0.00000	101.28828				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.55002	0.00000	101.52258				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.23384	0.00000	101.20887				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.43000	0.00000	100.43000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		99.07000	0.00000	99.07000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.35648	0.00000	101.33723				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR002	On 20/12/2014	Spot Bond		0.00000	101.16734		0.00000	101.14859			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.14998		0.00000	101.13151			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.08635		0.00000	101.06634			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.07000	103.95076		8.97000	104.28593			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.23408		0.00000	101.21634			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.61189		0.00000	101.59339			0.00	0	30,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.95667		0.00000	100.93834			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	102.15854		0.00000	102.14030			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.60592		0.00000	101.58555			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.59000	104.28787		9.48000	104.78774		19,180,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.49500	106.91143		7.38500	107.03567			0.00	0	10,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.15837		0.00000	101.13537			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.05464		0.00000	101.03370			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.87500	101.47505		7.84000	101.46634			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.00500	104.02354		8.91500	104.25962			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.15993	103.11437		11.08482	103.15471			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.14777	101.88798		11.08878	101.89831			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.18444	101.83920		11.12303	101.85177			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.51335		0.00000	101.48445			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.22110	101.75151		11.15728	101.77177			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.96560	101.15983		11.86062	101.43157			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.54929		0.00000	101.51970			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.54929		0.00000	101.51970			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.54936		0.00000	101.51977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond		11.40993	101.21129		11.33482	101.25011			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.33902	101.80845		11.26849	101.84225			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.14777	101.88798		11.08878	101.89831			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.24858	101.95914		11.17510	102.00562			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.40787	101.46642		10.33145	101.52716			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.47028		0.00000	101.44220			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.45414		0.00000	101.42596			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.45414		0.00000	101.42596			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.37590		0.00000	101.34924			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.89658	100.93940		10.87384	100.94358			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.78000	99.83243		11.69000	100.02990			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.41147		0.00000	101.38412			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.70500	97.42224		11.61500	97.63267			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.33384		0.00000	101.30837			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.34474		9.28000	101.31919			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.43281		0.00000	101.40504			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.47000	99.97496		11.37000	100.22685			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.39013		0.00000	101.36319			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.42569		0.00000	101.39807			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.42569		0.00000	101.39807			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.84542		0.00000	99.84542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.37305		0.00000	101.34644			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.44126		0.00000	101.41376			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.43902		0.00000	101.42089			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.44126		0.00000	101.41376			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.37590		0.00000	101.34923			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.39131		0.00000	101.36476			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.44135		0.00000	101.41385			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.03892		0.00000	101.01908			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.15993	103.52634		14.08482	103.55735			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.36347	102.20227		15.27204	102.35471			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.24737	102.02685		14.16310	102.10243			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.88641		0.00000	101.84981			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.88641		0.00000	101.84981			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.88641		0.00000	101.84981			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.95703		0.00000	101.91903			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.63872		0.00000	101.60694			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.40015		100.00000	16.36903			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.28391		100.00000	21.23178			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.37075		100.00000	19.32331			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.95726		100.00000	11.92797			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.96937		100.00000	11.94038			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.45688		100.00000	14.42148			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.52665		100.00000	12.49596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.62425		0.00000	100.60665			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.57432		0.00000	100.55561			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	6.89618		100.00000	6.86207			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	6.89618		100.00000	6.86207			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648		200,000,000,000,000.00	2,000,000,000	500,000,000.00	
BD0202	On 31/12/2018	Spot Bond		1.95000	176.44693		1.95000	176.37361			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.21000	146.41457		8.08500	148.85130			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.21000	146.75121		8.08500	149.17047			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.59500	96.95192		8.47000	97.91302			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	101.63422		0.00000	101.61274			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	101.28162		0.00000	101.26144			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.09000	97.93226		7.99000	98.23099		1,618,000,000,000.00	200,000,000	600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.40259		0.00000	101.38427			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.61407		0.00000	100.59414			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.62666		0.00000	100.60632			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.66861		0.00000	100.64690			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.71051		0.00000	100.68745			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.82743		0.00000	100.80057			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.51738		100.00000	14.48182			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.43526		0.00000	100.41609			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.45698		0.00000	100.43686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.46628		0.00000	100.44576			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.46938		0.00000	100.44872			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.50656		0.00000	100.48428			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.55607		0.00000	100.53162			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.20050		100.00000	14.16572			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.26338		0.00000	101.24376			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.36389		0.00000	101.34275			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.39130		0.00000	101.36974			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.55500	102.22958		8.46500	102.42869			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.47350		0.00000	101.45070			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.61947		0.00000	101.59445			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.15482		100.00000	10.13022			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.36500	103.73823		6.33000	103.72784			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.56160		0.00000	100.54466			0.00	0	20,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.70607		0.00000	98.68858			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.79381		0.00000	99.77795			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.17702		0.00000	98.15949			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.45799		0.00000	97.44058			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.03186		0.00000	100.01592			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.03726		0.00000	100.01848			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.03436		0.00000	100.01718			0.00	0	300,000,000.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.03611		0.00000	100.01806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.03929		0.00000	100.01964			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.05243		0.00000	100.02621			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.06982		0.00000	100.03390			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.12298		100.00000	44.01609			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	19.96775		100.00000	19.91884			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.30378		0.00000	101.28349			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.08270		0.00000	100.01455			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.69500	102.96183		7.66000	102.95649			0.00	0	400,000.00
CBL08	On 02/11/2016	Spot Bond		9.65500	110.26001		9.56500	110.43575			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.70921		0.00000	100.67935			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.30500	102.60184		9.21500	102.73661			0.00	0	630,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.38000	102.16193		11.28000	102.46402			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.58615		0.00000	100.55791			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.63000	103.21958		11.53000	103.54200			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.24397		0.00000	100.17562			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.54500	99.85801		9.45500	100.06202			0.00	0	1,200,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	99.99952		0.00000	99.97286			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.07000	98.83133		11.97000	99.17217			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.43199		0.00000	100.41104			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	101.95606		0.00000	101.92717			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.33584		0.00000	100.31569			0.00	800,000,000	200,000,000.00
CBL22	On 06/05/2020	Spot Bond		10.34000	92.35254		10.23000	92.78438			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.04000	120.04355		9.91500	120.82232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.89000	115.98962		9.76500	116.80651			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.22000	115.16467		9.09500	116.06140			73,760,000,000,000.00	8,000,000,000	2,100,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.23699		0.00000	102.20636			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.90500	102.03130		11.81500	102.14551			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.21747		0.00000	100.19326			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.58995		0.00000	101.56173			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.28734		0.00000	100.25839			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.16071		0.00000	101.12298			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.32655		0.00000	101.28340			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.91769		0.00000	101.89294			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.94228		0.00000	101.91917			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.06023		0.00000	100.06848			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.05911		0.00000	100.06775			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.06502		0.00000	100.07163			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.20635		0.00000	100.18324			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.38711		0.00000	101.36525			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.39636		0.00000	102.37820			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.78368		0.00000	101.75617			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.94464		10.11000	103.91632			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.78368		0.00000	101.75617			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.92071		0.00000	100.90043			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	117.17677		2.76000	117.12548			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000		117.11277		3.14000	117.06036			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.86248		8.25000	101.84011			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		101.78368		0.00000	101.75617			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.78368		0.00000	101.75617			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.70747		3.10000	116.65549			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.55210		2.40000	116.50236			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.96808		0.00000	101.93698			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.00967		0.00000	100.99231			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.75007		0.00000	100.73060			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59000		100.67489		8.48000	100.88652			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.82648		0.00000	100.80659			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.81510		0.00000	100.79548			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.63570		0.00000	100.61487			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.64766		0.00000	100.62663			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64000		100.77669		8.53000	100.98895			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64000		100.77669		8.53000	100.98895			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69000		103.90435		8.58000	104.12730			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.42194		0.00000	101.39953			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.57166		0.00000	101.54687			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.69614		0.00000	100.67670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	0.00000	100.69614		0.00000	100.67670			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	100.55979		100.17539	100.30415			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.92045		0.00000	101.89087			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.18048		0.00000	100.16029			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.44212		0.00000	101.41939			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	99.94404		0.00000	99.92527			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.94015		0.00000	99.92012			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.24626		9.35000	102.22045			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.24626		9.35000	102.22045			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	99.94398		0.00000	99.92520			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	99.94381		0.00000	99.92498			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	99.90619		0.00000	99.87493			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.34063		0.00000	101.32069			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	99.90804		0.00000	99.87739			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.11726		0.00000	101.09780			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.11726		0.00000	101.09780			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.11726		0.00000	101.09780			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.11726		0.00000	101.09780			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.11726		0.00000	101.09780			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.14567		0.00000	101.12572			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.19284		0.00000	101.17206			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.19284		0.00000	101.17206			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.19284		0.00000	101.17206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	101.19284		0.00000	101.17206			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.19284		0.00000	101.17206			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.20073		0.00000	101.17981			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.40000	102.45200		9.30000	102.81202			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.07598		0.00000	100.05698			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.47203		0.00000	100.45114			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.62221		0.00000	101.59662			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	99.90803		0.00000	99.87741			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.31475		0.00000	101.29365			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.30608		0.00000	101.28512			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.32618		0.00000	101.30529			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.01862		0.00000	99.99992			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	99.93192		0.00000	99.90913			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.32269		0.00000	101.30186			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.88521		0.00000	104.86518			0.00	0	50,000,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.60279		0.00000	101.58173			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.16952		0.00000	101.14986			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.09453		0.00000	101.07512			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.27141		0.00000	101.25101			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.47063		0.00000	101.44702			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.47063		0.00000	101.44702			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.47063		0.00000	101.44702			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.47063		0.00000	101.44702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	0.00000	100.22997	0.00000	100.20885				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	99.86053	0.00000	99.84037				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.63949	0.00000	101.61605				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.37413	0.00000	101.35019				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.64408	0.00000	103.62479				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.24039	0.00000	101.21673				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.35838	0.00000	101.33471				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.10149	0.00000	101.07740				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.52119	0.00000	101.49721				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.24044	0.00000	101.21677				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.24044	0.00000	101.21677				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.23342	0.00000	101.20951				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	120.26935	0.00000	120.26935				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.01248	0.00000	102.99195				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	120.73033	0.00000	120.73033				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	119.72961	0.00000	119.72961				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	120.38830	0.00000	120.38830				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	117.00407	0.00000	117.00407				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	117.20749	0.00000	117.20749				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.20609	0.00000	100.18315				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.92000	92.72218	10.82000	93.21384				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.44000	94.20201	11.34000	94.69442				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.17635	0.00000	101.15354				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.53465	0.00000	101.51001				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318		On 14/11/2022	Spot Bond	0.00000	100.20134		0.00000	100.17893			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.60547		0.00000	100.58426			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.52705		0.00000	100.50375			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.54000		8.80500	100.51645			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.34074		0.00000	101.31923			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.25379		0.00000	102.23202			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	113.81237		0.00000	113.81237			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.40484		0.00000	101.38229			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.43081		0.00000	101.40784			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.53119		0.00000	101.50661			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.39548		0.00000	101.37279			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.95376		0.00000	101.92207			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.95376		0.00000	101.92207			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.95376		0.00000	101.92207			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.59611		0.00000	101.57094			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	101.10408		0.00000	101.08552			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.55952		0.00000	100.54136			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.17635		0.00000	101.15354			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	103.69089		0.00000	103.69089			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	103.73520		0.00000	103.73520			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	101.13342		0.00000	101.11401			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.51181		0.00000	100.49012			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.78520		0.00000	101.75652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond	0.00000	101.18348	0.00000	101.16053				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.03510	0.00000	102.00294				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.66549	0.00000	101.63922				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.26515	0.00000	101.24522				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.48274	0.00000	101.45894				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.50670	0.00000	100.48523				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.22325	0.00000	100.20272				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.12530	0.00000	101.10602				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.14778	0.00000	101.12554				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.48401	0.00000	100.46364				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.91952	0.00000	99.89272				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.91952	0.00000	99.89272				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	99.89750	0.00000	99.87703				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.03175	0.00000	101.99907				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	99.91337	0.00000	99.88451				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.91623	0.00000	99.88834				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.48444	0.00000	100.46302				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.60160	0.00000	100.58052				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.21591	0.00000	101.19639				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.74724	10.55000	101.71882				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.10000	104.51279	10.00000	105.11364				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.28817	0.00000	101.26720				0.00	0	3,500,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.42333	0.00000	100.39797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN365	On 20/03/2024	Spot Bond	12.24000	106.30950		12.14000	106.85745			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.44125		0.00000	100.41482			0.00	500,000,000	250,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.27000	105.92698		12.17000	106.44562			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.70000	105.34593		10.60000	105.85913			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.44125		0.00000	100.41482			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.52842		0.00000	100.50604			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.71184		0.00000	101.68557			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.21912		0.00000	101.19508			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.90034		0.00000	100.87608			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.76038		0.00000	100.73898			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.72508		0.00000	100.70138			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000	102.09483		9.53000	102.61480			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.81625		0.00000	100.78703			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.98346		7.01000	38.97623			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	154.60866		0.00000	156.82976			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	8.59500	134.97260		8.47000	135.83691			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.21000	146.41457		8.08500	148.85130			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.21000	146.75121		8.08500	149.17047			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.14000		0.00000	90.12085			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.05569		0.00000	90.03638			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.94548		0.00000	100.92327			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.94548		0.00000	100.92327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.43932		0.00000	101.41664			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.34181		0.00000	101.32067			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.36103		0.00000	101.33958			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.93763		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.36673		0.00000	101.34480			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.60547		0.00000	100.58426			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.23847		0.00000	101.21858			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.76004		0.00000	100.73919			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.77251		0.00000	100.75179			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.93345		0.00000	99.91129			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.86529		0.00000	100.84224			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14000	105.47116		9.03000	105.58106			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.00500	104.15534		8.91500	104.42991			12,787,100,000,000.00	1,420,000,000	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.25000	116.99986		10.14000	117.65779			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49000	108.19762		8.38000	108.33335			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.84000	106.35628		9.73000	106.88485			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.23000	94.79553		10.13000	95.32124			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.94000	96.14740		10.81500	96.97280			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.94000	93.88915		10.81500	94.68430			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.08713		0.00000	100.06889			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.90254		0.00000	99.88292			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.80813		0.00000	99.78858			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.41113		0.00000	100.39127			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.16000	103.36890		11.05000	103.95242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.96403	100.00000	11.93505				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.51097	0.00000	100.49292				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.28000		96.92873	8.19000	97.16028				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		99.95030	0.00000	99.93374				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		101.30871	0.00000	101.29195				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	100.00000		75.40984	100.00000	75.20436				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.46983	0.00000	101.44976				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.28993	0.00000	100.27288				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.22070	0.00000	101.18787				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.78174	0.00000	101.75311				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.98700	0.00000	100.95328				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.39322	0.00000	101.36501				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.46086	0.00000	101.43126				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37000		113.43155	7.26000	113.63549				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.48500		107.01380	8.38500	107.44809				0.00	0	4,410,000,000.00
DV23	On 27/02/2023	Spot Bond	8.98000		108.41990	8.88000	109.01820				0.00	0	6,000,000,000.00
DV24	On 18/02/2024	Spot Bond	9.09000		106.31315	8.99000	106.94372				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.68500		105.81492	9.57000	106.70761			5,811,000,000,000.00	600,000,000	300,000,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		101.22464	0.00000	101.20764				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		101.27186	0.00000	101.25450				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.07199	0.00000	100.00641				0.00	400,000,000	100,000,000.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.18060	0.00000	101.16188				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.11500		129.92132	8.01500	130.45112			39,068,856,000,000.00	4,814,400,000	2,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	102.01008		0.00000	101.97782			0.00	0	400,000,000.00
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	133.94298		0.10000	133.89413			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000	121.12453		1.92000	121.07441			0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	108.79554		1.93000	108.75050			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	107.93048		2.07500	107.88525			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.74000	107.06806		9.63000	107.55606			0.00	0	47,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.59000	107.64858		9.48000	108.18327			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.99000	100.88050		9.86500	101.63697			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.37500	94.55032		10.26000	95.03183			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.53500	101.64788		10.42000	102.16947			0.00	0	4,866,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.07857		0.00000	100.01144			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.26172		0.00000	101.24349			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.26529		0.00000	100.24719			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.07013		0.00000	100.05259			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.07066		0.00000	100.05299			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	76.84211		100.00000	76.68067			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	74.00017		100.00000	73.85536			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000	127.54172		3.00000	127.48524			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55000	106.42457		11.44000	106.50475			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.00289		0.00000	104.98075			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.57237		0.00000	100.54888			0.00	0	1,130,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.37740		0.00000	101.35543			0.00	0	900,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.05000	96.62885		9.95000	96.91014			0.00	0	660,000,000.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.03461		0.00000	101.01325			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	99.89326		0.00000	99.87195			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.09100		0.00000	100.02054			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.08400		0.00000	100.01521			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.08128		0.00000	100.06094			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.09259		0.00000	100.02174			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.08920		0.00000	100.06688			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.07805		0.00000	100.01068			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.08027		0.00000	100.01239			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.07545		0.00000	100.05658			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.07863		0.00000	100.05896			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.07481		0.00000	100.05610			0.00	400,000,000	100,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.07746		0.00000	100.05809			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.96500	102.70116		6.83000	102.84534		44,576,000,000,000.00	6,400,000,000	3,000,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.79500	105.64476		7.69500	105.96507		149,196,300,000,000.00	19,140,000,000	7,800,800,000.00	
ES23	On 25/01/2023	Spot Bond	8.51000	112.24692		8.41000	112.86392		29,614,800,000,000.00	3,480,000,000	8,225,976,200.00	
ES26	On 02/04/2026	Spot Bond	8.80000	94.16870		8.67500	95.01840		106,128,000,000,000.00	12,060,000,000	13,063,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.55500	83.42464		9.41000	84.50459			918,617,700,000,000.00	96,140,000,000	111,496,700,000.00
ES42	On 25/04/2042	Spot Bond	9.77500	88.50162		9.62000	89.81646			152,490,000,000,000.00	15,600,000,000	7,800,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.08176		0.00000	100.06101			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.08433		0.00000	100.06292			0.00	140,000,000	140,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.94278		0.00000	99.92355			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.71813		0.00000	100.69807			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.16124		0.00000	101.14101			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	99.91490		0.00000	99.89770			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.78456		0.00000	100.76646			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.34200		0.00000	101.32362			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.78383		100.00000	10.75770			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.49454		100.00000	10.46911			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.31452		0.00000	101.29437			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.36904		0.00000	101.34804			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.47800		0.00000	101.45534			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.58688		0.00000	101.56253			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79000	102.31124		6.68000	102.32762			2,716,000,000,000.00	400,000,000	1,050,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.47000	100.02161		9.37000	100.35402			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.30791		0.00000	101.28998			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.30785		0.00000	101.28992			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.59534		0.00000	100.57389			0.00	0	60,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.68596		0.00000	103.66591			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.27000	107.57873		11.17000	107.90344			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.98672		0.00000	99.95908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.13000	128.83003	2.13000	128.77587			0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.08000	274.93209	2.08000	274.81695			0.00		0	60,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.19000	109.17577	2.19000	109.12968			0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.47000	154.65914	2.47000	154.59280			0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.24000	212.80844	2.24000	212.71841			0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.80000	109.48359	7.69000	109.60305			0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.91800	60.19387	7.91900	60.17797			0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.47700	38.00094	9.47700	37.99287			0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.70908	9.71000	36.70120			0.00		0	0.00	
FRC04	On 03/06/2014	Spot Bond	0.00000	104.79029	0.00000	104.75775			0.00		0	0.00	
FRC101	On 24/02/2017	Spot Bond	0.00000	99.90965	0.00000	99.87954			0.00		0	0.00	
FRC105	On 24/02/2017	Spot Bond	0.00000	99.91223	0.00000	99.88297			0.00		0	0.00	
FRC106	On 24/02/2017	Spot Bond	0.00000	99.91223	0.00000	99.88297			0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	102.18993	0.00000	102.16190			0.00		0	0.00	
FRC108	On 24/02/2017	Spot Bond	0.00000	99.91376	0.00000	99.88500			0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	101.61351	0.00000	101.58806			0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	101.86211	0.00000	101.83341			0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	101.38716	0.00000	101.36530			0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	101.52996	0.00000	101.50584			0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	102.01824	0.00000	101.96803			0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	101.83475	0.00000	101.80647			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	0.00000	101.51389	0.00000	101.48959		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	101.43947	0.00000	101.41636		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	101.64358	0.00000	101.61718		0.00		0	0.00	
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC124	On 20/06/2017	Spot Bond	0.00000	101.48793	0.00000	101.46405		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	101.58654	0.00000	101.56106		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	101.97145	0.00000	101.93975		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	101.91112	0.00000	101.88041		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.87543		100.09221	15.83693			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.34421		0.00000	101.32263			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.85654		0.00000	112.78758			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.60628		0.00000	101.58094			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.80467		0.00000	101.77618			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	99.91949		0.00000	99.89263			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.52528		0.00000	105.51193			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.49505		0.00000	101.47148			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.51249		0.00000	101.48864			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.37492		0.00000	101.35325			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.41004		0.00000	101.38740			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.86802		0.00000	101.83799			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.31991		0.00000	101.30150			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.30150		0.00000	101.28303			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.38406		0.00000	101.36184			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.25138		13.22500	55.23185			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.30088		0.00000	101.28000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.30262		0.00000	101.28170			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.94408		0.00000	101.91337			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.36500		0.00000	101.34309			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.43500	97.08021		3.43500	97.03594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	101.42735	0.00000	101.40444				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.42735	0.00000	101.40444				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.96707	0.00000	101.94435				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.17635	0.00000	101.15354				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.43472	0.00000	99.41224				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.05756	0.00000	103.12059				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.34074	0.00000	101.31923				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.30782	0.00000	101.28682				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.41885	0.00000	100.39375				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.54330	0.00000	101.51852				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.22091	0.00000	100.20060				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.41436	0.00000	100.38952				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.56732	0.00000	100.54330				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.78174	0.00000	101.75311				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.39618	0.00000	101.37377				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.78002	0.00000	101.75142				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.29221	0.00000	101.27147				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	99.88670	0.00000	99.84900				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.41004	0.00000	101.38740				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.41004	0.00000	101.38740				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.31968	0.00000	101.30004				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.00603	0.00000	100.98605				0.00	0	680,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.06428	0.00000	101.04315				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.84782	0.00000	100.82871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000	100.84782	0.00000	100.82871				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.04982	0.00000	101.02595				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.83218	0.00000	100.81298				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.82860	0.00000	100.80949				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.81490	0.00000	100.79575				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.81723	0.00000	100.79803				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.76683	0.00000	100.74541				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.69376	0.00000	100.67439				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.76683	0.00000	100.74541				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.69084	0.00000	100.67154				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.36769	0.00000	100.34564				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.71440	0.00000	100.69119				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.50022	0.00000	101.47657				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.49155	0.00000	101.46804				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.64093	0.00000	101.61843				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.27398	0.00000	101.25391				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.52304	0.00000	100.50104				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000	118.36530	3.37000	118.31153				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.51941	0.00000	101.49545				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.53507	0.00000	101.51087				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000	118.52617	3.35000	118.47239				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	123.43548	1.79000	123.41408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.37000	118.36530		3.37000	118.31153			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.77000	122.79130		2.77000	122.73753			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.84000	127.44972		2.84000	127.42400			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.58907		0.00000	100.56431			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.81115		0.00000	101.92128			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	102.04805		0.00000	102.01653			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	102.08450		0.00000	102.05242			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.31740		0.00000	101.29665			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.50900		0.00000	101.48521			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.61496		0.00000	104.53255			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.76648		0.00000	101.73860			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.70040		0.00000	101.67357			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.44986		0.00000	101.42659			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.90222		0.00000	101.87291			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.44812		0.00000	101.42488			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.94196		0.00000	103.83716			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	98.01790		0.00000	98.12881			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	98.20363		0.00000	98.44030			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.27194		0.00000	101.25299			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.72233		100.00000	9.69877			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.91000	144.59682		4.91000	144.52543			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.02327		0.00000	101.00709			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.35697		0.00000	101.33982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.52905		0.00000	102.51217			0.00	1,013,461,600	362,861,600.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.36049		0.00000	102.34352			0.00	204,000,000	102,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	101.97522		0.00000	101.96093			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.32058		0.00000	101.30263			0.00	20,000,000	10,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	101.16734		0.00000	101.14859			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.13361		0.00000	100.11450			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	95.51718		0.00000	95.43662			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.46500	129.22066		2.46000	129.28392			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.59121		0.00000	100.57202			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.84816		10.38000	100.81977			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.84816		10.38000	100.81977			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	102.79000		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.39210		0.00000	100.37544			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.53334		0.00000	100.50977			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.60500	104.35062		2.60000	104.39892			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.55000	203.49305		2.55000	203.40524			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.57500	104.91342		2.57000	104.96217			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.80939		0.00000	100.79297			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.58000	202.61854		2.58000	202.53094			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.60147		0.00000	100.57601			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.00000	110.50040		2.00000	2.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.59000	264.52056		2.59000	264.40613			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.09000	274.72320		2.09000	274.60807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.81000	260.17801		2.81000	260.06390			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000	125.60062		2.50000	125.54653			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.49056		0.00000	100.46992			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000	125.75267		2.03000	125.70013			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.66713		0.00000	100.64548			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.94554		0.00000	100.92472			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.37082		0.00000	100.34988			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44500	104.21052		2.44000	104.27331			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.11078		104.97509	17.06749			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.54052		101.07593	21.48784			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	13.09218		100.44759	13.06034			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	101.24470		0.00000	101.22669			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.81771		100.76967	19.76937			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000	113.76160		2.07000	113.71403			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	2.15000	109.59162		2.15000	109.54549			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.43264		0.00000	98.43154			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.18000	109.27956		2.18000	109.23347			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	99.89114		0.00000	101.88433			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000	342.83202		2.29000	342.68648			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.93015		0.00000	100.91419			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.31604		0.00000	100.29436			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.29950		0.00000	100.27907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond	0.00000		100.28382		0.00000	100.26430			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		99.92168		0.00000	101.72286			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.59760		0.00000	101.57792			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.05306		0.00000	100.02652			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.91590		0.00000	100.89479			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.00500		102.54604		6.04000	102.51958			300,250,000,000.00	50,000,000	135,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.88000		103.09577		6.77000	103.16367			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.68000		102.14876		7.60000	102.29568			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00500		102.98995		7.91500	103.22845			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.18000		108.70575		8.08000	109.02614			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.67500		101.58538		8.57500	101.99583			0.00	0	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.87000		100.65019		8.76000	101.15248			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.41000		91.98058		9.31000	92.51063			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.62000		112.21903		9.49500	113.05337			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81000		99.08237		9.68500	99.93286			0.00	0	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.15500		97.13625		10.04000	97.99661			0.00	0	60,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.41000		78.69165		10.25500	79.82567			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		101.12565		0.00000	101.10793			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.16929		0.00000	101.15088			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.18673		0.00000	101.16804			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.23027		0.00000	101.21090			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.29999		0.00000	101.27951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.35225		0.00000	101.33095			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.57860		0.00000	101.55370			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00286		0.00000	100.03086			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00556		0.00000	100.03263			0.00	78,000,000	39,000,000.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00790		0.00000	100.03412			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00850		0.00000	100.03453			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.01007		0.00000	100.03554			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.01248		0.00000	100.03711			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.01449		0.00000	100.03842			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.02328		0.00000	100.04413			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.14405		0.00000	101.12399			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.88153		0.00000	100.86082			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.35500	101.39156		9.26500	101.59044			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	100.29466		0.00000	100.27829			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.59011		0.00000	99.57372			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.92474		0.00000	98.90845			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	100.51693		0.00000	100.49815			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.52816		0.00000	100.50898			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.54987		0.00000	100.52991			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.57679		0.00000	100.55585			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.61411		0.00000	100.59184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		101.48210		0.00000	101.46185			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.95321		0.00000	100.93490			0.00	22,741,000,000	15,241,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.74703		0.00000	100.72712			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.70091		0.00000	102.68288			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.04100		0.00000	101.02331			0.00	800,000,000	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.44933		0.00000	101.42913			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.03889		0.00000	100.01930			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.99000		0.00000	100.97212			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		99.95020		0.00000	99.93347			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000		40.72018		100.00000	40.66044			0.00	0	45,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.26731		0.00000	101.24599			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.68227		0.00000	100.65769			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.09153		0.00000	101.07315			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.40884		0.00000	101.38850			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.41275		0.00000	100.39273			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.41909		0.00000	100.39885			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.45989		0.00000	100.44347			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.24596		0.00000	100.22956			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.63101		0.00000	100.61053			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.16663		98.67636		8.05882	98.85033			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		100.66041		0.00000	100.63897			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51928		104.41639		8.41156	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		100.69818		0.00000	100.67552			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.96944		104.41639		8.86183	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		100.74432		0.00000	100.72016			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.74930		0.00000	100.72837			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.84487		0.00000	100.82237			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.87560		0.00000	100.85228			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.08545		0.00000	100.01628			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.56567		9.89000	102.53832			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.22500		110.27728		8.12500	110.75392			79,453,500,000,000.00	9,660,000,000	4,960,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000		279.15066		1.88000	279.03528			36,472,000,000,000.00	19,400,000,000	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.89000		278.93787		1.89000	278.82250			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56000		100.08577		9.41500	101.33194			58,507,200,000,000.00	6,120,000,000	3,060,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45500		100.97460		9.31000	102.26054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		58.93393	100.00000	58.79116				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.30001	100.00000	15.26295				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		86.97382	100.00000	86.70288				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		40.98874	100.00000	40.88836				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.92259	100.00000	20.87135				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.51979	100.00000	13.48704				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		62.42843	100.00000	62.27384				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.54000		116.15930	1.54000	116.11233				58,531,338,404,000.00	38,007,362,600	81,503,600,000.00
I2038	On 31/01/2038	Spot Bond	1.84500		119.80864	1.84000	119.86964				8,730,770,256,000.00	4,732,124,800	60,782,612,800.00
I2046	On 31/03/2046	Spot Bond	2.00000		116.73164	2.00000	116.68305				401,713,600,000.00	200,856,800	83,143,200,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		126.05785	1.99000	126.00533				24,082,724,882,000.00	12,101,871,800	65,642,200,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.90000	0.00000	93.85000				0.00	0	1,500,000.00
IBL11	On 12/03/2015	Spot Bond	7.69000		104.03879	7.58000	104.10377				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.19301	0.00000	102.17367				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.43129	0.00000	101.41138				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19000		103.94302	8.08000	104.10560				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.25500		107.42710	8.16500	107.70372				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.07589	0.00000	100.00904				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		116.18758	4.76000	116.13056				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01000		102.65089	7.90000	102.85177				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.33222	0.00000	100.31343				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.35162	0.00000	100.33175				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		126.50979	1.61000	126.45840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.10000	129.09601		2.10000	129.04183			42,000,000,000.00	20,000,000	20,000,000.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.38918		0.00000	101.37157			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.27608		0.00000	102.25867			0.00	0	30,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.37500	102.46756		8.28500	102.73949			0.00	0	49,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.73024		0.00000	101.71173			0.00	0	30,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.98210		0.00000	102.96471			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.15177		0.00000	100.13265			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.90000	100.02533		8.80000	100.36445			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.32500	93.59499		9.22500	93.98003			0.00	0	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.62336		0.00000	101.60486			0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.45500	97.38210		8.36500	97.64567			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.37500	101.46970		9.27500	101.90410			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.42243		0.00000	100.40380			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.43489		0.00000	100.41572			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.95000	100.84407		7.84000	101.03842			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.68000	100.52154		8.58000	100.84004			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.48132		0.00000	100.46010			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.18460		0.00000	100.16603			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.02500	103.50022		7.93500	103.69660			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.64000	104.57090		8.54000	104.93513			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.73000	105.91727		9.63000	106.52641			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.98835		0.00000	100.96948			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.53455		0.00000	100.51596			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00409		100.00000	0.00408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.56743		0.00000	100.54898			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.59268		0.00000	100.57342			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.99000	97.57619		8.88000	98.07198			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.45982		5.00000	100.44626			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.45982		5.00000	100.44626			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.53968		5.00000	101.52582			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.45982		5.00000	100.44626			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.75620		4.00000	100.74536			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	102.01185		0.00000	101.98625			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	101.93975		0.00000	101.91474			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	101.33318		0.00000	101.30735			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond		100.00000	98.91598		100.00000	98.64865			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.29405		9.20000	107.26768			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.14705		0.00000	101.12515			0.00	48,000,000	16,000,000.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.14705		0.00000	101.12515			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.09106		0.00000	100.02060			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.64266		100.00000	8.62172			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.54710		0.00000	100.52872			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.31857		0.00000	100.30047			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.19616		0.00000	100.17811			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.69000	101.04081		9.58000	101.09902			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	99.94516		0.00000	99.92690			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	101.24943		0.00000	101.23207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	99.76096		0.00000	99.73390			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	94.18876		100.00000	93.95328			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	98.49539		100.00000	98.23413			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	96.70594		100.00000	96.45410			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	94.61223		100.00000	93.90617			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	89.88716		100.00000	89.24966			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	85.60682		100.00000	85.02840			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	81.72224		100.00000	81.19500			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	96.66072		100.00000	95.89961			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	91.57331		100.00000	90.88993			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	87.00000		100.00000	86.38298			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	82.85715		100.00000	82.29730		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
INA421	On 20/05/2014	Spot Bond	5.90000	97.13453		5.90000	97.13453			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000	99.88698		5.90000	99.87085			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000	99.66170		5.90000	99.64564			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000	99.43743		5.95000	99.41657			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000	99.31432		5.95000	99.30392			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000	99.20096		5.95000	99.19152			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000	98.97500		6.05000	98.95031			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000	98.72950		6.05000	98.72363			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000	98.61560		6.05000	98.61067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	101.29790	0.00000	101.27312				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.15993	102.59399	11.08482	102.63412				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.15993	101.44401	11.08482	101.48369				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.36515	0.00000	101.34219				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	102.07507	0.00000	102.04660				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.33778	0.00000	101.31528				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.87768	6.50000	100.86005				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.47063	0.00000	101.44702				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.00285	0.00000	100.98371				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.41984	0.00000	97.40822				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.34513	0.00000	101.32538				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.70464	0.00000	100.68613				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.32006	0.00000	101.29746				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.90152	0.00000	100.88197				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.88288	0.00000	102.86712				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.82082	0.00000	102.80479				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.08053	0.00000	101.06317				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.07185	0.00000	101.05462				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	101.21457	0.00000	101.19770				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.62225	0.00000	100.60545				0.00	400,000,000	200,000,000.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.30307	0.00000	100.28584				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.18670	0.00000	100.16950				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.06992	0.00000	100.00449				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING244	On 18/02/2015	Spot Bond	0.00000	100.06911		0.00000	100.00388			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	99.91480		0.00000	101.38365			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.08760		0.00000	101.07137			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.65481		0.00000	100.63759			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.25869		0.00000	100.24144			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.37590		0.00000	101.34923			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	99.92070		0.00000	101.38941			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.28973		0.00000	100.27041			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.09567		0.00000	97.07838			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.76174		0.00000	100.74197			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.77754		0.00000	100.75736			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.78811		0.00000	100.76766			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70000	101.19663		8.59000	101.45033			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.62674		0.00000	100.61025			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54000	99.22145		9.37000	100.04978		43,884,000,000,000.00	4,600,000,000	79,600,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	101.49558		0.00000	101.47501			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.85500	104.09614		8.76500	104.33255			0.00	0	900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.90827		0.00000	100.88827			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.88121		0.00000	100.86051			0.00	0	30,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.06036		100.00000	8.88907			0.00	0	75,000,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	99.92955		0.00000	99.90603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013		On 22/06/2015	Spot Bond	0.00000	101.39006	0.00000	101.36668			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.87000	106.08080	8.76000	106.16867			0.00	0	0.00
IV015		On 20/09/2022	Spot Bond	0.00000	103.32655	0.00000	103.30716			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	101.81123	0.00000	101.78788			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.19000	119.82224	3.19000	119.76839			0.00	0	10,000,000.00
IV019		On 31/03/2028	Spot Bond	3.65000	135.14334	3.65000	135.08108			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	101.14431	0.00000	101.12158			0.00	0	30,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.94614	0.00000	100.92338			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.82815	0.00000	100.80531			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	101.62545	0.00000	101.60241			0.00	0	20,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	101.27273	0.00000	101.25015			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.54000	96.13142	3.54000	96.08731			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.54000	101.49426	3.54000	101.44769			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	101.73805	0.00000	101.71382			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.21553	0.00000	100.19142			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	101.24943	0.00000	101.23207			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.47000	111.15842	10.37000	111.46516			0.00	0	226,052,200.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.59604	0.00000	100.56981			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.65000	135.14334	3.65000	135.08108			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond	100.00000	99.81544	100.00000	99.54712			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	96.20357	100.00000	95.95434			0.00	0	0.00
IV427U		On 03/07/2014	Spot Bond	100.00000	93.21425	100.00000	92.52884			0.00	0	0.00
IV428U		On 10/07/2014	Spot Bond	100.00000	88.62114	100.00000	88.00141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV429U	On 17/07/2014	Spot Bond	100.00000	84.46460	100.00000	83.90150				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	99.17355	100.00000	98.36066				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	90.21667	100.00000	89.55331				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	85.77465	100.00000	85.17483				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	99.91457	0.00000	101.49277				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.64018	0.00000	100.62230				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.06909	0.00000	100.05180				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000	99.85473	5.90000	99.83862				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000	99.62960	5.90000	99.61355				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000	99.28191	5.95000	99.27178				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.00000	99.16861	5.95000	99.15945				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000	99.05558	6.05000	99.03153				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000	98.69693	6.05000	98.69133				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.23374	0.00000	100.21220				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.48430	0.00000	100.46392				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.92713	0.00000	100.90894				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.92153	0.00000	100.90250				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.23975	0.00000	100.22218				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00775	0.00000	100.03407				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.01971	0.00000	99.99980				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	99.81217	0.00000	99.79303				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.77763	0.00000	100.75745				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.78292	0.00000	100.76261				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.79350	0.00000	100.77291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond	0.00000	100.74588	0.00000	100.72652				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.62681	0.00000	100.60647				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.48047	0.00000	100.46022				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	101.30355	0.00000	101.28256				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.15606	0.00000	100.13640				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	99.94907	0.00000	99.93199				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	99.94964	0.00000	99.93275				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.02142	0.00000	101.00072				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.77259	0.00000	100.75476				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.56201	0.00000	100.54247				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.42858	0.00000	100.41051				0.00	0	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	55.64171	100.00000	55.50691				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.47763	0.00000	100.45661				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	58.57730	100.00000	58.43384				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.29270	0.00000	101.27326				0.00	500,000,000	200,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.07350	100.00000	21.02245				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.80659	0.00000	100.78510				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	81.59645	100.00000	81.41593				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.40405	100.00000	65.24026				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.52555	100.00000	57.38466				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	66.41909	100.00000	66.29308				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	57.02574	100.00000	56.88759				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	64.16927	100.00000	64.01382			1,400,000,000,000,000.00	14,000,000,000	7,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2015	Spot Bond	100.00000		80.00000		100.00000	79.76879			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.86030		0.00000	101.83700			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.51862		0.00000	100.49362			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.59000		139.52671		8.46500	140.75442			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.52747		0.00000	101.50928			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.24820		0.00000	101.22940			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.90554		0.00000	99.88650			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.67194		0.00000	101.65326			0.00	0	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.46153		0.00000	100.44119			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.95500		98.54365		8.86500	98.76257			0.00	0	20,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.10500		96.34366		9.01500	96.60039			0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.47500		101.02099		9.37500	101.45524			0.00	0	800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.08579		0.00000	102.05574			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69000		104.73239		10.58000	104.85709		22,235,200,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		102.27894		0.00000	102.24611			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.06014		0.00000	100.04008			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.06410		0.00000	100.04272			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.06883		0.00000	100.04588			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.72736		0.00000	100.71033			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		100.27437		0.00000	100.25807			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.77698		0.00000	99.76105			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.70712		0.00000	98.70393			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		97.58643		0.00000	97.56906			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		98.98572		0.00000	98.96962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ053	On 22/08/2014	Spot Bond	100.00000		99.11190		100.00000	98.93617			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		68.14007		100.00000	68.01079			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		81.59645		100.00000	81.41593			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.46081		0.00000	101.43635			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		60.96949		100.00000	60.82179			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		95.23810		100.00000	94.48819			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		99.95138		0.00000	99.93504			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.98710		0.00000	100.96912			0.00	319,200,000	79,800,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.69623		0.00000	100.67727			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.57743		0.00000	101.55989			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.03253		0.00000	102.01504			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.33556		0.00000	101.31762			0.00	10,400,000,000	5,100,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.25538		0.00000	101.23817			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.65137		0.00000	101.63333			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.18690		0.00000	100.16970			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.29109		0.00000	100.27272			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.64912		0.00000	100.63180			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.69850		0.00000	100.68021			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		94.19795		100.00000	93.87755			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		55.94489		100.00000	55.80936			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.37467		100.00000	24.31563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		59.50848		100.00000	59.36432			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.82000		101.73824		8.72000	102.10852			0.00	0	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.71000		101.67304		8.61000	102.04432			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.51525		0.00000	101.49339			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.40879		0.00000	101.38846			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.72464		0.00000	100.70583			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.83336		0.00000	100.81439			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.83934		0.00000	100.82024			0.00	307,200,000	76,800,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.86925		0.00000	100.84948			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.50520		0.00000	102.48432			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.63424		0.00000	102.61237			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.19000		101.95564		8.10000	102.12520			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.89000		105.21681		8.79000	105.56880			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66500		105.62503		9.55500	106.19071			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.66000		105.44087		6.62500	105.44133			133,200,000,000.00	20,000,000	10,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.17798		0.00000	101.15944			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.22157		0.00000	101.20234			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.67500		104.14745		9.57500	104.54002			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70500		102.54964		7.59500	102.66502			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		99.86545		0.00000	99.84597			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.11500		98.95648		9.02500	99.16463			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.31982		0.00000	101.29934			0.00	0	2,800,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.54000		104.39338		9.43000	104.92053			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.27872		100.00000	10.25382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	99.87109		0.00000	99.85241			0.00	400,000,000	100,000,000.00
MQB02	On 31/05/2017	Spot Bond	8.81500	98.95862		8.72500	99.16868			0.00	0	90,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.14500	104.20032		6.11000	104.18808			0.00	0	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.79000	105.02594		7.68000	105.12376			2,804,400,000,000.00	360,000,000	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.75500	107.32166		8.66500	107.54520			0.00	0	400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.01738		100.89771	6.00268			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.09833		100.61875	6.08348			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	100.17220		0.00000	100.15295			0.00	393,031,200	54,757,800.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.17458		0.00000	100.15506			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.17562		0.00000	100.15597			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.19034		0.00000	100.16906			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.20725		0.00000	100.18409			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.38613		100.00000	0.38519			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.38613		100.00000	0.38519			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.09500	95.22188		8.98000	95.85082			72,760,000,000,000.00	8,000,000,000	2,000,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.64000	100.80054		7.53000	100.99499			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.19500	98.55406		9.09500	103.46257			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.72178		0.00000	100.70496			0.00	616,800,000	154,200,000.00
NBK12A	On 19/03/2021	Spot Bond	8.99000	103.59069		8.88000	104.12728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.08040		0.00000	100.10685			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.43000		103.58764		9.33000	104.20432			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.39506		0.00000	101.37968			0.00	0	25,500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.23022		0.00000	100.21339			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.10280		0.00000	101.08675			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.50461		0.00000	100.48641			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.08756		0.00000	101.63603			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.15922		0.00000	101.14089			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39000		105.84050		7.28000	105.95930			0.00	0	760,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		103.13706		0.00000	103.11847			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.72000		113.42745		8.62000	113.84869		34,880,000,000,000.00	4,000,000,000	2,000,800,000.00	
NBK4	On 28/10/2024	Spot Bond	10.76500		34.41547		10.64000	34.81364			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.79000		102.51021		7.68000	102.58513			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.63939		0.00000	100.61864			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.67280		0.00000	100.65095			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.14000		103.57136		8.03000	103.73611			0.00	0	400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.14493		0.00000	101.12568			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		99.93974		0.00000	99.91957			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.16137		0.00000	101.13920			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.97438		0.00000	100.95293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.80679		0.00000	100.78530			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		99.80144		0.00000	99.78123			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		89.72574		0.00000	89.70726			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		99.81207		0.00000	101.56562			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		100.56896		0.00000	100.54845			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.61811		0.00000	100.59584			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.49015		0.00000	100.46949			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.85683		0.00000	100.83461			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		85.95565		0.00000	85.93655			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.28337		0.00000	101.26533			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.16855		0.00000	100.14733			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.27820		0.00000	101.25807			0.00	400,000,000	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.20848		0.00000	101.18945			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.90387		0.00000	100.88304			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.16575		0.00000	101.14739			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.15518		0.00000	101.13663			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.15432		0.00000	101.13578			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.43546		0.00000	100.41625			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.34074		0.00000	101.31923			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.93500		106.25164		9.81000	107.02496			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.33208		0.00000	101.31070			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.97000		105.04578		9.84500	105.83580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.34074		0.00000	101.31923			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.19857		0.00000	101.17932			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.50651		0.00000	101.48716			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64000	104.21301		8.53000	104.32627			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.64021		0.00000	100.61698			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.88575		0.00000	101.86572			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.10000	103.61239		10.00000	104.21369			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.00228		0.00000	100.97942			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.77947		0.00000	100.76228			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.20500	109.73833		12.11500	110.02687			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.73491		0.00000	109.77484			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.57296		0.00000	102.55792			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	102.01984		0.00000	101.99452			0.00	0	40,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.10000	165.52025		2.10000	165.45085			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.72500	105.98551		8.62500	106.44046			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.29359		0.00000	101.27580			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.25445		0.00000	101.23704			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.35500	104.94246		9.25500	105.38628			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.01778		0.00000	99.99988			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	420,000,000	105,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.26572		0.00000	100.24945			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.01674		0.00000	99.99992			0.00	16,000,000	8,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.01744		0.00000	99.99994			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond		9.55500	106.01986		9.45500	106.57078			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.01749		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.01783		0.00000	99.99993			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.75500	104.88925		9.65500	105.32669			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.01844		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.01809		0.00000	99.99993			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.02289		0.00000	99.99962			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.02136		0.00000	99.99972			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.01862		0.00000	99.99992			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.58000	113.25601		8.48000	113.63000			8,580,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.94000	120.07428		8.83000	120.77169			3,576,000,000,000.00	400,000,000	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.99500	169.03987		1.99500	168.96947			33,516,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.31000	122.89262		9.18500	124.01918			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.53492		0.00000	100.51627			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.44737		0.00000	100.42765			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.22465		0.00000	101.20665			0.00	1,200,000,000	620,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.20382		0.00000	101.18358			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	99.92757		0.00000	99.90935			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	99.92484		0.00000	99.90595			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	99.88978		0.00000	101.90703			0.00	0	10,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	99.85228		0.00000	102.42112			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.33239		100.00000	19.01879			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	40.08527		100.00000	39.98710			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000	103.30181		6.81000	103.43314			0.00	0	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.20000		0.00000	98.99000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	62.15278		100.00000	62.00057			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.16980		0.00000	100.15082			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.53842		0.00000	100.52017			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	99.81677		0.00000	101.48837			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.43262		0.00000	101.41405			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.45725			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.60103		0.00000	101.58276			0.00	400,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.40380		0.00000	101.38395			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	101.32092		0.00000	101.30278			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	101.20543		0.00000	101.18694			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	101.18541		0.00000	101.16723			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	101.30897		0.00000	101.28865			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	101.25090		0.00000	101.23171			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	101.20907		0.00000	101.19052			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	101.37837		0.00000	101.35700			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	101.30543		0.00000	101.28542			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	101.25271		0.00000	101.23350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000	101.45506	0.00000	101.43253				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	101.36904	0.00000	101.34804				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	101.30362	0.00000	101.28363				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.44833	0.00000	100.42945				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.46129	0.00000	100.44187				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.46712	0.00000	100.44746				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.48008	0.00000	100.45987				0.00	0	2,900,000,000.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.53574	0.00000	100.51320				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.54867	0.00000	100.52559				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.49406	0.00000	100.47230				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69000	104.54636	6.58000	104.56339				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.51500	97.98862	6.48000	97.98216				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.01000	40.27500	7.88500	40.83093				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.69000	110.92816	6.58000	111.05329			4,281,826,645,000,000.00	29,570,500,000	01,167,700,000.00	
R158	On 15/09/2015	Spot Bond	6.69000	110.92816	6.58000	111.05329				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59000	91.84211	6.48000	91.95466				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69000	116.87467	6.58000	117.10804				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52000	86.21125	6.41000	86.40913				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.19000	122.32889	8.06500	123.39797			6,286,409,248,362,000.00	30,574,999,800	21,083,447,700.00	
R187P	On 21/12/2026	Spot Bond	7.93000	37.59501	7.80500	38.16010				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.85000	35.14754	7.72500	35.71907				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.59000	285.40791	1.59000	285.29220			72,860,905,074,000.00	45,824,468,600	27,230,662,000.00	
R201	On 21/12/2014	Spot Bond	6.14500	105.13051	6.11000	105.13308			1,363,777,446,822,000.00	21,932,863,600	70,834,781,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.75000	228.62874		1.75000	228.53506			292,194,931,350,000.00	66,968,532,200	52,321,100,000.00
R2023	On 28/02/2023	Spot Bond	8.03000	100.01110		7.93000	100.60668			7,140,355,126,817,000.00	89,209,853,900	37,979,066,900.00
R203	On 15/09/2017	Spot Bond	7.25500	104.41348		7.16500	104.65955			1,192,098,419,000,000.00	42,673,800,000	93,315,500,000.00
R2030	On 31/01/2030	Spot Bond	8.73500	96.24051		8.62500	97.11237			5,886,167,100,000,000.00	73,860,000,000	80,366,100,000.00
R2037	On 31/01/2037	Spot Bond	8.97500	98.03725		8.83000	99.37326			2,295,715,250,000,000.00	55,790,000,000	30,870,231,600.00
R204	On 21/12/2018	Spot Bond	7.47000	105.37686		7.37000	105.74348			9,939,537,777,600,000.00	30,594,080,000	59,616,983,000.00
R2048	On 28/02/2048	Spot Bond	9.04000	98.92731		8.90000	100.35357			3,561,929,803,744,000.00	94,018,783,600	33,476,300,000.00
R207	On 15/01/2020	Spot Bond	7.67500	100.63122		7.57500	101.05789			9,212,797,998,000,000.00	00,364,560,000	38,983,700,000.00
R208	On 31/03/2021	Spot Bond	7.84000	95.26760		7.73000	95.80444			8,200,204,096,000,000.00	45,944,400,000	07,750,486,400.00
R209	On 31/03/2036	Spot Bond	8.88500	75.67039		8.74000	76.77646			9,038,231,598,500,000.00	17,246,100,000	55,899,600,000.00
R210	On 31/03/2028	Spot Bond	1.75000	168.16918		1.75000	168.10032			61,518,140,950,000.00	35,153,223,400	28,623,963,500.00
R211	On 31/01/2017	Spot Bond	0.91000	128.81999		0.91000	128.77013			24,704,044,456,000.00	27,147,301,600	27,897,830,000.00
R212	On 31/01/2022	Spot Bond	1.53000	134.27041		1.53000	134.21616			141,674,664,600,000.00	92,597,820,000	56,774,300,000.00
R213	On 28/02/2031	Spot Bond	8.73500	86.45136		8.62000	87.32942			9,700,852,534,500,000.00	10,572,700,000	33,203,591,200.00
R214	On 28/02/2041	Spot Bond	8.98500	76.43859		8.83000	77.67148			0,233,338,163,000,000.00	38,935,800,000	67,039,700,000.00
R226C	On 15/09/2014	Spot Bond	6.11500	98.10977		6.08000	98.10436			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75000	94.74903		6.64000	94.81417			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59000	91.84211		6.48000	91.95466			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51000	89.03736		6.40000	89.19423			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52000	86.21125		6.41000	86.40913			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.20000	99.50981		6.16500	99.49584			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.15000	96.54967		6.11500	96.55270			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66000	93.17090		6.55000	93.26156			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53000	90.34773		6.42000	90.48422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.51000		87.52639		6.40000	87.70540			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57000		84.64027		6.46000	84.85837			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.23000		80.35386		7.14000	80.55362			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.28000		77.41659		7.19000	77.64260			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.47500		74.12668		7.37500	74.40404			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.45500		71.51914		7.35500	71.82142			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.43500		69.01663		7.33500	69.34183			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.42500		66.57870		7.32500	66.92472			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.63500		63.41042		7.53500	63.76998			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.61500		61.15621		7.51500	61.53269			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.76000		58.33358		7.65000	58.76053			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.73000		56.27784		7.62000	56.71989			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.70000		54.31025		7.59000	54.76595			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.67000		52.42660		7.56000	52.89463			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.63000		50.66723		7.52000	51.14679			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.59000		48.98580		7.48000	49.47580			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.13000		44.78668		8.00500	45.32262			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.09000		43.21261		7.96500	43.75614			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.05000		41.70992		7.92500	42.26009			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.01000		40.27500		7.88500	40.83093			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.97000		38.90444		7.84500	39.46532			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.93000		37.59501		7.80500	38.16010			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.89000		36.34367		7.76500	36.91229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	7.85000	35.14754		7.72500	35.71907			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.97836		0.00000	100.95231			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.93435		0.00000	99.91230			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.99420		0.00000	100.96842			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.87379		0.00000	100.84938			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.94521		100.00000	15.90659			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.90273		100.00000	5.88828			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.02625		100.00000	19.97773			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.51328		0.00000	101.49381			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.03177		0.00000	101.01208			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.46927		0.00000	101.44878			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.92715		0.00000	101.90914			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.74708		0.00000	101.72926			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.04666		0.00000	101.02906			0.00	200,000,000	100,000,000.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.14802		0.00000	100.13157			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.62340		0.00000	100.60322			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.01185		0.00000	100.03676			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.76389		0.00000	100.74428			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.36553		0.00000	100.34485			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.46982		0.00000	101.44974			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.89894		0.00000	100.88113			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.61822		0.00000	100.59815			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	99.90666		0.00000	101.62323			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.57526		0.00000	101.55448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond		0.00000	101.58513		0.00000	101.56558			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	100.28115		0.00000	100.25420			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.60326		0.00000	101.57218			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.73624		0.00000	100.70373			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.66075		0.00000	100.63157			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.66075		0.00000	100.63157			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.66701		0.00000	101.63741			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.85999		0.00000	101.82694			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	102.07506		0.00000	102.04659			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.94087		12.35000	105.90580			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.73257		0.00000	101.70890			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.90086		100.00000	12.86961			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.62107		0.00000	101.59885			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.15253		0.00000	100.13071			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.83806		0.00000	100.81608			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.68113		0.00000	100.65902			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	99.93173		0.00000	99.90888			0.00	96,800,000	24,200,000.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.76685		100.00000	2.76007			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.02441		100.00000	14.98761			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.17468		100.00000	22.12096			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.94253		100.00000	12.89528			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	22.13651		100.00000	22.08288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.30337	0.00000	100.25022				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.98014	0.00000	100.93715				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.14000	105.04084	9.03000	105.58697				0.00	0	580,000,000.00
RW23	On 10/12/2023	Spot Bond	9.28000	105.71125	9.18000	106.31815				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.88500	107.35201	9.77000	108.22481				0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.26093	0.00000	99.00022				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94000	106.39315	7.83000	106.62614				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	99.93820	0.00000	99.91749				0.00	0	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.30500	100.81318	9.21500	101.05556			72,579,000,000,000.00	7,800,000,000	3,150,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.63823	0.00000	100.61678				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.43697	0.00000	101.41471				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.50054	0.00000	100.47852				0.00	0	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.64400	0.00000	100.62160				0.00	0	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.63251	0.00000	100.61052				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.79000	101.71635	7.68000	101.80077				0.00	0	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.07000	98.81801	8.97000	99.11200				0.00	0	580,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.15000	109.03376	8.04000	109.15147				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01000	109.21337	7.90000	109.33178				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94000	109.30333	7.83000	109.42209				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.65500	100.38130	8.56500	100.61164				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08500	109.11710	7.97500	109.23513				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05000	109.16201	7.94000	109.28021				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.29985	0.00000	101.27967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000		99.86593		0.00000	99.85255			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		101.46324		0.00000	101.43862			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.02680		0.00000	101.00600			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.30500		103.18048		8.21500	103.41852			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.86244		0.00000	100.84379			0.00	2,400,000,000	1,200,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.18555		0.00000	101.16562			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		105.31442		0.00000	105.30966			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99000		110.34505		8.88000	110.91041			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.84000		101.67228		9.71500	102.52850			0.00	0	20,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.17526		0.00000	100.15318			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.52680		0.00000	100.51083			0.00	21,000,000	10,500,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.20962		0.00000	100.19157			0.00	0	30,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.64220		0.00000	102.63064			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.57000		101.17610		8.47000	101.55681			1,095,246,000,000.00	127,800,000	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		10.59679		100.00000	10.57308			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.57000		106.04357		9.47000	106.65871			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.74041		0.00000	100.72240			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	8.89000		94.92587		8.76500	95.78845			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.54000		95.21346		9.43000	95.75199			0.00	0	500,000.00
SBS9	On 07/07/2016	Spot Bond	7.74000		111.35336		7.63000	111.55224			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.12000		274.09768		2.12000	273.98261			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.55500		126.68947		1.55500	126.63820			0.00	0	20,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		106.45980		0.00000	106.21792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI001	On 30/05/2014	Spot Bond	0.00000		100.28056	0.00000	100.26041				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.15482	100.00000	10.13022				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		124.66574	2.18000	124.61316				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.87768	6.50000	100.86005				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.45063	0.00000	101.42778				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.07504	0.00000	101.05452				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.73147	0.00000	102.71232				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.28500		102.05572	9.19500	102.26667				0.00	0	500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.47642	0.00000	102.45609				0.00	0	7,950,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.86387	0.00000	100.84358				0.00	20,000,000	10,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.19026	0.00000	101.16987				0.00	300,000,000	100,000,000.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.07958	0.00000	101.06143				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.41313	0.00000	100.39559				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.55262	100.00000	13.51979				0.00	0	800,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.44876	0.00000	101.42822				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99000		105.87269	7.88000	106.07623			27,805,200,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.07000		101.03043	8.97000	101.34920				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.60500		100.52191	8.51500	100.75280			33,043,200,000,000.00	3,840,000,000	1,920,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.07180	0.00000	100.05450				0.00	610,000,000	152,500,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.03635	0.00000	100.01811				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.39049	0.00000	100.37351				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.03668	0.00000	100.01830				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.47521	0.00000	100.45427				0.00	0	680,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.35500	106.25575	8.26500	106.40512				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.82287	0.00000	100.80361				0.00	300,000,000	100,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.20321	0.00000	101.18486				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.73628	0.00000	100.71623				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39000	94.87930	9.28000	95.32873				0.00	0	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	99.79740	0.00000	99.77678				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.24803	0.00000	101.22629				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.58789	0.00000	100.56671				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.44800	87.57082	9.33800	88.05007				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.51000	87.28989	9.40000	87.76705				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.39000	104.42529	7.35500	104.42427				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.93500	95.20075	8.83500	95.59523				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.37840	0.00000	101.35664				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.43500	101.00183	8.34500	101.23458				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.29000	108.14385	2.29000	108.09791				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.42000	101.78241	8.32000	102.13052				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.41064	0.00000	100.39329				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	99.92013	0.00000	99.89352				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.61000	110.81446		9.48500	111.73433			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	99.82116		0.00000	101.49120			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.88424		0.00000	100.86510			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.30659		0.00000	101.28593			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96500	77.64648		9.85000	78.39087			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.66103		0.00000	100.64303			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.63827		0.00000	100.61756			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.13568		0.00000	100.11628			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.93533		0.00000	99.91916			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.71015		0.00000	99.69404			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.59327		0.00000	99.57700			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.57655		0.00000	99.56026			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98371			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.03235		0.00000	99.01595			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.88597		0.00000	99.86968			0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	99.90217		0.00000	99.88586			0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.78827		0.00000	99.77198			0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.72335		0.00000	99.70707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1085	On 10/06/2014	Spot Bond	0.00000	99.70732		0.00000	99.69106			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.65654		0.00000	99.64019			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.68781		0.00000	98.67141			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.65649		0.00000	99.64013			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.59221		0.00000	99.57590			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.57499		0.00000	98.55861			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.54206		100.00000	92.63959			0.00	15,600,000,000	7,800,000,000.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.55836		100.00000	80.39648			0.00	15,900,000,000	5,300,000,000.00
SY1095	On 18/06/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SY1097	On 21/08/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.15000	108.58267		7.04000	108.70894			4,004,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.79000	102.77300		8.66500	103.65024			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	92.01405		100.00000	91.79445			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	86.47664		100.00000	86.27459			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	25.72259		100.00000	25.66028			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.56465		0.00000	100.54637			0.00	400,000,000	100,000,000.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.37868		0.00000	100.36029			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.06748		0.00000	100.05061			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.82002		0.00000	99.80169			0.00	0	1,960,000,000.00
TFS120	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000	100.05020		0.00000	100.03346			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.13443		0.00000	101.11658			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.19548		0.00000	101.17666			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.58620		0.00000	99.57029			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.31717		0.00000	97.29964			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	100.00000	66.72761		100.00000	66.59265			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.43550		0.00000	100.41716			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94000	104.23997		7.83000	104.43695			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.59478		0.00000	100.57529			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.61139		0.00000	100.59136			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.68763		7.83000	102.66584			0.00	0	450,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.58563		0.00000	100.56645			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.60641		0.00000	100.58654			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.32535		0.00000	102.30369			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.58563		0.00000	100.56645			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.60641		0.00000	100.58654			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.45889		7.16000	102.43899			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.64708		0.00000	100.62589			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.64377		0.00000	100.62268			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.72329		0.00000	100.69960			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.71254		0.00000	100.68920			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.03582		0.00000	101.00188			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.99900		0.00000	100.96627			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.58481		0.00000	100.56564			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.61139		0.00000	100.59136			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.94591		8.73000	102.92161			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.58231		0.00000	100.56323			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.60641		0.00000	100.58654			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.94000	100.24197		8.84000	100.55470			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.72084		0.00000	100.70190			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.75745		0.00000	100.73755			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.64874		0.00000	100.62749			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.63962		0.00000	100.61867			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.79505		0.00000	100.77417			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.72163		0.00000	100.69800			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.71832		0.00000	100.69480			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.86181		0.00000	100.83919			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.97852		0.00000	100.94647			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.98180		0.00000	100.94964			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.20912		0.00000	101.17742			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.61932		0.00000	100.59928			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.29194		101.06155	6.27638			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.58231		0.00000	100.56323			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.90992		0.00000	100.89199			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.65704		0.00000	100.63552			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.69019		0.00000	100.66758			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.03909		0.00000	101.00504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.00965		0.00000	100.99117			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.60671		0.00000	100.58708			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.61512		0.00000	100.59521			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.60671		0.00000	100.58708			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.61512		0.00000	100.59521			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.61932		0.00000	100.59928			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.60167		0.00000	100.58219			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.61512		0.00000	100.59521			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.66134		0.00000	100.63993			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.66134		0.00000	100.63993			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.66134		0.00000	100.63993			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.72851		0.00000	100.70493			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.74529		0.00000	100.72116			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.72431		0.00000	100.70087			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.05904		0.00000	101.02472			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.07990		0.00000	101.04490			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.07155		0.00000	101.03683			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.44000	103.81393		8.33000	103.89018			0.00	0	970,000,000.00
TL20	On 22/02/2020	Spot Bond	9.82500	85.17172		9.72500	85.52971			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.09500	103.66109		8.00500	103.91309			9,714,000,000,000.00	1,200,000,000	3,880,000,000.00
TN20	On 17/09/2020	Spot Bond	9.09500	108.52575		8.98500	109.04349			272,850,000,000,000.00	30,000,000,000	27,624,299,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.73641		100.00000	0.73408			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.28000	109.92003		9.12000	110.95514			206,758,400,000,000.00	22,280,000,000	11,000,000,000.00
TN25	On 19/08/2025	Spot Bond	9.44000	102.82352		9.31500	103.66001			275,459,200,000,000.00	29,180,000,000	20,460,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.44000	96.14303		9.31500	97.04006			69,160,983,776,000.00	7,326,375,400	7,142,954,200.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.96540		0.00000	101.94716			0.00	400,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.09147		0.00000	101.07601			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.21176		0.00000	100.19290			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.15819		0.00000	100.13826			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.16233		0.00000	100.14189			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.16268		0.00000	100.14218			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.18277		0.00000	100.15974			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.22448		0.00000	100.19623			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.05006		0.00000	101.03224			0.00	400,000,000	100,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.87078		0.00000	100.85159			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.88953		0.00000	100.86993			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.65510		0.00000	100.63707			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.70040		0.00000	100.68114			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.91219		0.00000	99.89755			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.91020		0.00000	97.89437			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	97.21649		0.00000	97.20049			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	97.02910		0.00000	97.01330			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.69630		0.00000	99.68112			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	99.03848		0.00000	99.02297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000	95.96947		0.00000	95.95295			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.69727		0.00000	98.68013			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.05501		0.00000	95.03585			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.47651		0.00000	98.45959			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.66269		0.00000	94.64791			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.66816		0.00000	94.64952			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.98219		0.00000	97.96509			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.50226		0.00000	94.48394			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.27719		0.00000	94.25896			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.51616		0.00000	97.49915			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.05494		0.00000	94.03681			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.04711		100.00000	12.01694			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.13505		0.00000	100.11814			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.69996		0.00000	100.68330			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.64323		0.00000	100.62674			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.63330		0.00000	100.61663			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.61550		0.00000	100.59930			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.60372		0.00000	100.58695			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.49685		0.00000	100.48029			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.13304		0.00000	100.11641			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.71242		0.00000	100.69367			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.63955		0.00000	100.62272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.24000		109.58854		9.13000	110.13423			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.68137		0.00000	100.65926			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		101.09540		0.00000	101.07128			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.59500		103.58049		9.50500	103.80684			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.97457		0.00000	100.95697			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.97573		0.00000	100.95809			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.28750		0.00000	100.26788			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.29707		0.00000	100.27679			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.29754		0.00000	100.27724			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.07468		0.00000	101.05525			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.10520		0.00000	101.08522			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05000		109.85592		6.94000	110.05239		141,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.39000		237.70865		1.39000	237.61352			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.99000		101.81266		6.88000	101.90110			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.76000		103.15433		7.67000	103.37578		141,232,000,000,000.00	18,200,000,000	9,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.02500		103.83869		7.92500	104.23339			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.30000		103.14045		8.20000	103.59426			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38000		103.11688		8.27000	103.68205		41,900,000,000,000.00	5,000,000,000	2,550,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.64000		93.03648		6.53000	93.12949			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.18000		99.36072		6.14500	99.34769			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57000		91.30536		6.46000	91.42644			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.16000		96.89828		6.12500	96.89922			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64000		93.01969		6.53000	93.11296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.41500	67.72174		7.31500	68.05901			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	37.60616		100.00000	37.53482			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.90542		100.00000	19.86765			0.00	0	0.00
Total for j-Bonds :										1.56e+017	0,076,950,900	56 354 045 000.00
Grand Total:										1.56e+017	0,077,174,957	56 357 513 615.00