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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 27/06/2014	Any day expiry	10.61060	10.61060		10.66390	10.66390		9.53	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.62390	10.62390		10.66390	10.66390		9.98	0.00	0	0.00
\$ / R	10.80	Put	On 30/06/2014	Any day expiry	181.19850	0.18120	148.87440	0.14887	181.198	13.28	0.00	0	500.00
\$ / R	12.40	Call	On 30/06/2014	Any day expiry	0.00430	0.00000	0.01050	0.00001	0.004	43.35	0.00	0	500.00
\$ / R		On 01/07/2014	Any day expiry	10.62390	10.62390		10.66060	10.66060		10.27	0.00	0	90,000.00
\$ / R	10.75	Put	On 01/07/2014	Any day expiry	139.83810	0.13984	114.17120	0.11417	139.838	12.41	0.00	0	60,000.00
\$ / R		On 02/07/2014	Any day expiry	10.62380	10.62380		10.66210	10.66210		10.43	0.00	0	0.00
\$ / R	10.80	Put	On 02/07/2014	Any day expiry	187.14520	0.18715	157.63270	0.15763	187.145	12.76	0.00	0	30,000.00
\$ / R	10.84	Call	On 02/07/2014	Any day expiry	7.53990	0.00754	14.19980	0.01420	7.540	13.23	0.00	0	10,000.00
\$ / R		On 07/07/2014	Any day expiry	10.63120	10.63120		10.66960	10.66960		9.90	0.00	0	0.00
\$ / R	10.60	Call	On 07/07/2014	Any day expiry	86.13520	0.08614	117.02520	0.11703	86.135	9.90	0.00	0	5,000.00
\$ / R		On 08/07/2014	Any day expiry	10.63260	10.63260		10.67110	10.67110		9.96	0.00	0	0.00
\$ / R	10.60	Call	On 08/07/2014	Any day expiry	90.66180	0.09066	121.35270	0.12135	90.662	9.96	0.00	0	10,000.00
\$ / R	10.80	Call	On 08/07/2014	Any day expiry	25.19110	0.02519	36.93340	0.03693	25.191	11.26	0.00	0	10,000.00
\$ / R		On 10/07/2014	Any day expiry	10.63590	10.63590		10.67480	10.67480		10.03	0.00	0	0.00
\$ / R	10.74	Call	On 10/07/2014	Any day expiry	44.78850	0.04479	61.10140	0.06110	44.789	10.83	0.00	0	250.00
\$ / R		On 14/07/2014	Any day expiry	10.64330	10.64330		10.68210	10.68210		9.96	0.00	0	0.00
\$ / R	10.50	Call	On 14/07/2014	Any day expiry	184.90200	0.18490	218.29920	0.21830	184.902	10.64	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	22.54800	0.02255	31.63960	0.03164	22.548	11.25	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.66900	10.66900	10.70780	10.70780		9.82	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00030	0.00000	0.00010	0.00000	0.000	19.07	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	71.29810	0.07130	87.01040	0.08701	71.298	10.68	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.67080	10.67080	10.70960	10.70960		10.02	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	208.12480	0.20812	186.54130	0.18654	208.125	10.54	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.16470	0.00016	0.23650	0.00024	0.165	18.25	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.68870	10.68870	10.72740	10.72740		10.25	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	127.01330	0.12701	147.71860	0.14772	127.013	10.43	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.71330	10.71330	10.75220	10.75220		10.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	39.62400	0.03962	34.07890	0.03408	39.624	10.05	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	6.63500	0.00664	8.46150	0.00846	6.635	15.57	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.72210	10.72210	10.76100	10.76100		10.34	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	230.17010	0.23017	209.85210	0.20985	230.170	10.75	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	1.01800	0.00102	1.28890	0.00129	1.018	16.62	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.72390	10.72390	10.76280	10.76280		10.34	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.08520	0.00009	0.07860	0.00008	0.085	18.72	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	106.75090	0.10675	121.12380	0.12112	106.751	11.41	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.74360	10.74360	10.78250	10.78250		10.61	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	204.84090	0.20484	228.71000	0.22871	204.841	10.60	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.75620	10.75620	10.79500	10.79500		10.69	134,635,355.40	12,517	687,975.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.82290	0.00082	0.76750	0.00077	0.823	16.00	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.96670	0.00097	0.89960	0.00090	0.967	15.60	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.00670	0.00101	0.93630	0.00094	1.007	15.50	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.23580	0.00124	1.14610	0.00115	1.236	15.01	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	7.89250	0.00789	7.16560	0.00717	7.893	11.33	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	16.83860	0.01684	15.36060	0.01536	16.839	10.70	168,386.00	10,000	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	23.55300	0.02355	21.51940	0.02152	23.553	10.41	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	31.67750	0.03168	28.97440	0.02897	31.678	10.15	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	32.74190	0.03274	29.93680	0.02994	32.742	10.13	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	34.23860	0.03424	30.92880	0.03093	34.239	10.14	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	37.38720	0.03739	33.00460	0.03300	37.387	10.16	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	40.75060	0.04075	35.20810	0.03521	40.751	10.18	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	50.14140	0.05014	43.79400	0.04379	50.141	10.23	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	68.33020	0.06833	60.61620	0.06062	68.330	10.31	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	429.72640	0.42973	460.45490	0.46045	429.726	10.33	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	73.52640	0.07353	65.45490	0.06545	73.526	10.33	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	97.07800	0.09708	87.50940	0.08751	97.078	10.41	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	359.87970	0.35988	388.72290	0.38872	359.880	10.43	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	103.67970	0.10368	93.72290	0.09372	103.680	10.43	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	353.29040	0.35329	381.93850	0.38194	353.290	10.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	110.57480	0.11057	100.22470	0.10022	110.575	10.45	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	121.47380	0.12147	110.52590	0.11053	121.474	10.48	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	315.31440	0.31531	342.76180	0.34276	315.314	10.50	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	129.11440	0.12911	117.76180	0.11776	129.114	10.50	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	137.05880	0.13706	125.29740	0.12530	137.059	10.52	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	297.34370	0.29734	324.17550	0.32418	297.344	10.53	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	141.14370	0.14114	129.17550	0.12918	141.144	10.53	0.00	0	9,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	162.70880	0.16271	149.70100	0.14970	162.709	10.59	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	258.06790	0.25807	283.43760	0.28344	258.068	10.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	191.09950	0.19110	176.81410	0.17681	191.100	10.65	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	217.73670	0.21774	241.39110	0.24139	217.737	10.69	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	260.47200	0.26047	240.65680	0.24066	260.472	11.00	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	183.10270	0.18310	201.84280	0.20184	183.103	11.03	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	153.88200	0.15388	170.50950	0.17051	153.882	11.38	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	134.44660	0.13445	149.57110	0.14957	134.447	11.65	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	378.24660	0.37825	354.57110	0.35457	378.247	11.65	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	110.99770	0.11100	124.18590	0.12419	110.998	12.03	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	108.90210	0.10890	121.90990	0.12191	108.902	12.07	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	83.65950	0.08366	94.38860	0.09439	83.660	12.61	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	69.86150	0.06986	78.95110	0.07895	69.861	13.01	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	64.08730	0.06409	72.50920	0.07251	64.087	13.23	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	56.93200	0.05693	64.50790	0.06451	56.932	13.52	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	55.06730	0.05507	62.41770	0.06242	55.067	13.61	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	54.16280	0.05416	61.40390	0.06140	54.163	13.65	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	797.96280	0.79796	766.40390	0.76640	797.963	13.65	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	53.27630	0.05328	60.40990	0.06041	53.276	13.69	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	31.52510	0.03153	35.89710	0.03590	31.525	15.13	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	24.09260	0.02409	28.08340	0.02808	24.093	15.56	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,267.89260	1.26789	1,233.08340	1.23308	1,267.893	15.56	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	15.11730	0.01512	17.77530	0.01778	15.117	16.31	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	13.23180	0.01323	15.59360	0.01559	13.232	16.54	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	12.39010	0.01239	14.61750	0.01462	12.390	16.65	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	11.42220	0.01142	13.49320	0.01349	11.422	16.79	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	7.04790	0.00705	8.38480	0.00838	7.048	17.66	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.76890	10.76890	10.80760	10.80760		10.74	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	108.92930	0.10893	98.97960	0.09898	108.929	10.50	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	122.99250	0.12299	112.31930	0.11232	122.993	10.54	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.77620	10.77620	10.81470	10.81470		10.79	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	247.89580	0.24790	229.60860	0.22961	247.896	10.97	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	6.97820	0.00698	8.61850	0.00862	6.978	18.56	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.78160	10.78160	10.82010	10.82010		10.93	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.39070	0.00039	0.37180	0.00037	0.391	17.51	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	174.39450	0.17439	191.79370	0.19179	174.395	11.53	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.79890	10.79890	10.83730	10.83730		11.05	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	281.13560	0.28114	305.00190	0.30500	281.136	10.98	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.84000	10.84000	10.87770	10.87770		11.33	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.16040	0.00116	1.07860	0.00108	1.160	17.24	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	263.70180	0.26370	248.18560	0.24819	263.702	11.26	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	160.23910	0.16024	172.95960	0.17296	160.239	12.66	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	19.42560	0.01943	20.67500	0.02067	19.426	19.66	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.85170	10.85170	10.88920	10.88920		11.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	53.94300	0.05394	49.53700	0.04954	53.943	10.79	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	77.01220	0.07701	83.32560	0.08333	77.012	14.90	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.89270	10.89270	10.92960	10.92960		11.53	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	272.52480	0.27252	256.41060	0.25641	272.525	11.38	0.00	0	500.00

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\$ / R	On 25/11/2014	Any day expiry	13.61	Call	32.77230	0.03277	34.73050	0.03473	32.772	20.85	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.89860	10.89860	10.93540	10.93540		11.54	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.12570	0.00213	1.97800	0.00198	2.126	16.82	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	213.08050	0.21308	226.21790	0.22622	213.080	12.62	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.92400	10.92400	10.96040	10.96040		11.55	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.92590	10.92590	10.96230	10.96230		11.55	16,825,886.00	1,540	155,019.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	9.72690	0.00973	9.17030	0.00917	9.727	14.06	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	17.02030	0.01702	16.06730	0.01607	17.020	12.84	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	29.82440	0.02982	28.16260	0.02816	29.824	11.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	37.29010	0.03729	34.08960	0.03409	37.290	11.47	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	49.17500	0.04918	45.29780	0.04530	49.175	11.30	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	887.35840	0.88736	919.23500	0.91924	887.358	11.15	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	61.45840	0.06146	56.93500	0.05694	61.458	11.15	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	719.90250	0.71990	750.23410	0.75023	719.903	10.87	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	101.99520	0.10200	95.57340	0.09557	101.995	10.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	104.10510	0.10411	97.56730	0.09757	104.105	10.80	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	106.84090	0.10684	99.59310	0.09959	106.841	10.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	112.45570	0.11246	103.75020	0.10375	112.456	10.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	130.46530	0.13047	119.71790	0.11972	130.465	10.92	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	133.63810	0.13364	122.76440	0.12276	133.638	10.94	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	150.24740	0.15025	138.74080	0.13874	150.247	11.01	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	168.10970	0.16811	155.98000	0.15598	168.110	11.07	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	199.32130	0.19932	186.20930	0.18621	199.321	11.18	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	229.28900	0.22929	215.34020	0.21534	229.289	11.28	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	438.78890	0.43879	460.88750	0.46089	438.789	11.32	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	433.42250	0.43342	455.40550	0.45541	433.423	11.33	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	286.38420	0.28638	271.04890	0.27105	286.384	11.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	372.89200	0.37289	393.50670	0.39351	372.892	11.50	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	346.31820	0.34632	328.35490	0.32835	346.318	11.64	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	389.80830	0.38981	369.91600	0.36992	389.808	11.85	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	455.63690	0.45564	434.28780	0.43429	455.637	12.15	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	525.43400	0.52543	502.75050	0.50275	525.434	12.44	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	180.73840	0.18074	190.91580	0.19092	180.738	13.34	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	158.01860	0.15802	166.86220	0.16686	158.019	13.75	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	110.52560	0.11053	116.46660	0.11647	110.526	14.91	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	109.49910	0.10950	115.39980	0.11540	109.499	14.94	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	100.80280	0.10080	106.26460	0.10626	100.803	15.21	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	85.26880	0.08527	89.79150	0.08979	85.269	15.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	84.54430	0.08454	89.02450	0.08902	84.544	15.81	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	49.76760	0.04977	52.12430	0.05212	49.768	17.93	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	47.84230	0.04784	50.08140	0.05008	47.842	18.11	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	45.51210	0.04551	46.40740	0.04641	45.512	18.92	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	45.37190	0.04537	46.23520	0.04624	45.372	19.02	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	20.67260	0.02067	23.04240	0.02304	20.673	23.40	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.93180	10.93180	10.96810	10.96810		11.67	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	277.01730	0.27702	261.43900	0.26144	277.017	11.42	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	43.28090	0.04328	45.10900	0.04511	43.281	21.47	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94740	10.94740	10.98350	10.98350		11.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.19230	0.00319	2.96860	0.00297	3.192	16.61	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	270.12950	0.27013	283.92430	0.28392	270.130	12.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.01810	11.01810	11.05510	11.05510		11.84	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.11360	0.00511	4.01630	0.00402	5.114	16.41	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	285.46420	0.28546	270.84210	0.27084	285.464	11.52	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	336.15970	0.33616	352.63390	0.35263	336.160	12.38	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	67.53290	0.06753	70.36090	0.07036	67.533	22.81	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.07320	11.07320	11.11130	11.11130		11.99	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	290.05650	0.29006	275.33010	0.27533	290.057	11.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	72.63070	0.07263	84.10380	0.08410	72.631	22.48	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.07520	11.07520	11.11330	11.11330		11.99	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	6.98730	0.00699	4.80640	0.00481	6.987	16.33	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	406.98130	0.40698	426.18370	0.42618	406.981	12.24	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.11060	11.11060	11.14940	11.14940		12.10	0.00	0	23,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	87.76530	0.08777	81.70620	0.08171	87.765	11.42	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	129.71450	0.12971	122.14480	0.12214	129.715	11.31	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	177.03860	0.17704	168.03450	0.16803	177.039	11.20	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	269.03950	0.26904	254.49980	0.25450	269.040	11.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	287.14560	0.28715	272.29800	0.27230	287.146	11.58	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	340.24520	0.34025	324.60690	0.32461	340.245	11.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	222.54010	0.22254	235.75130	0.23575	222.540	14.31	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	145.95940	0.14596	155.94910	0.15595	145.959	15.80	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	111.76650	0.11177	120.08230	0.12008	111.766	16.86	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	90.97560	0.09098	96.06770	0.09607	90.976	21.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.13220	11.13220	11.17150	11.17150		12.11	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	293.61360	0.29361	277.66540	0.27767	293.614	11.63	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	72.14860	0.07215	82.02690	0.08203	72.149	22.21	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19860	11.19860	11.23870	11.23870		12.41	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	297.16320	0.29716	282.39440	0.28239	297.163	11.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	76.88810	0.07689	84.48510	0.08449	76.888	22.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25940	11.25940	11.30000	11.30000		12.57	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	300.00280	0.30000	282.94000	0.28294	300.003	11.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	81.17120	0.08117	88.79060	0.08879	81.171	22.15	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.39940	11.39940		13.17	0.00	0	8,196.00
\$ / R	On 26/06/2015	Any day expiry			11.32220	11.32220	11.36330	11.36330		12.70	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	301.67520	0.30168	283.72760	0.28373	301.675	11.85	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	78.75410	0.07875	84.92240	0.08492	78.754	22.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.39140	11.39140	11.43260	11.43260		13.00	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	307.73930	0.30774	292.10970	0.29211	307.739	12.01	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.93160	0.08093	85.60350	0.08560	80.932	21.68	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.45220	11.45220	11.49350	11.49350		13.15	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	313.70040	0.31370	299.53000	0.29953	313.700	12.16	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	80.24240	0.08024	86.44320	0.08644	80.242	21.58	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48990	11.48990	11.53120	11.53120		13.27	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	236.88590	0.23689	224.20570	0.22421	236.886	12.15	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	302.39860	0.30240	313.51510	0.31352	302.399	16.18	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.51930	11.51930	11.56060	11.56060		13.29	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	318.30330	0.31830	302.91920	0.30292	318.303	12.28	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	16.80	Call	80.30300	0.08030	86.66150	0.08666	80.303	21.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.58210	11.58210	11.62360	11.62360		13.50	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	321.61980	0.32162	306.96880	0.30697	321.620	12.37	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.18610	0.08919	94.75110	0.09475	89.186	21.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.64080	11.64080	11.68230	11.68230		13.60	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	323.83340	0.32383	309.60120	0.30960	323.833	12.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.76840	0.07877	85.25040	0.08525	78.768	21.03	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.68060	11.68060	11.72220	11.72220		13.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,082.16930	1.08217	1,107.64630	1.10765	1,082.169	12.60	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.69530	11.69530	11.73690	11.73690		13.68	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	324.83410	0.32483	310.92200	0.31092	324.834	12.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.41920	0.07242	77.28670	0.07729	72.419	20.87	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.75620	10.75620	10.79500	10.79500		10.69	333,442.20	31	1,028.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92590	10.92590	10.96230	10.96230		11.55	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,420.53670	0.44421	46,649.62210	0.46650	44,420.537	11.31	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.11060	11.11060	11.14940	11.14940		12.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.29420	18.29420	18.35150	18.35150		10.37	42,094,954.20	2,301	40,047.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	16.97030	0.01697	15.53380	0.01553	16.970	12.66	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	38.00830	0.03801	36.40910	0.03641	38.008	10.11	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	46.34070	0.04634	44.67240	0.04467	46.341	9.57	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	87.12240	0.08712	78.17050	0.07817	87.122	9.61	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	98.96440	0.09896	88.98870	0.08899	98.964	9.66	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	145.12440	0.14512	160.06980	0.16007	145.124	11.68	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	80.30230	0.08030	90.42740	0.09043	80.302	12.25	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	75.63770	0.07564	85.26330	0.08526	75.638	12.28	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	54.19240	0.05419	61.41090	0.06141	54.192	12.48	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.56540	18.56540	18.61820	18.61820		11.24	0.00	0	7,171.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	529.76260	0.52976	505.86050	0.50586	529.763	11.20	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.69490	18.69490	18.74750	18.74750		11.71	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	423.26150	0.42326	404.32470	0.40432	423.262	11.33	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	557.17000	0.55717	535.35760	0.53536	557.170	11.55	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	626.18130	0.62618	603.06760	0.60307	626.181	11.66	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	159.46310	0.15946	169.08900	0.16909	159.463	14.57	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	102.70990	0.10271	108.63870	0.10864	102.710	15.03	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	101.35800	0.10136	107.19550	0.10720	101.358	15.04	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.85180	18.85180	18.90780	18.90780		12.28	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150	19.30150	19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10614	0.10614	0.10634	0.10634		11.42	0.00	0	2,751.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10789	0.10789	0.10806	0.10806		13.41	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10980	0.10980	0.11000	0.11000		13.81	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.67380	14.67380	14.67590	14.67590		10.51	6,133,648.40	418	70,049.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	14.17990	0.01418	12.92460	0.01292	14.180	10.41	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	35.57930	0.03558	35.14080	0.03514	35.579	10.06	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	56.53320	0.05653	55.48040	0.05548	56.533	10.07	0.00	0	13,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	130.00420		0.13000		130.14740	0.13015	130.004	10.27	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	139.84640		0.13985		140.15960	0.14016	139.846	10.29	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	58.31030		0.05831		61.41050	0.06141	58.310	12.84	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	23.65600		0.02366		25.75400	0.02575	23.656	14.29	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.91080		14.91080		14.90900	14.90900		11.26	0.00	0	13,238.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	43.28910		0.04329		43.14620	0.04315	43.289	10.89	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	68.83580		0.06884		68.92750	0.06893	68.836	10.76	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	129.69570		0.12970		133.44880	0.13345	129.696	13.67	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.17010		15.17010		15.17120	15.17120		11.71	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030		15.51030		15.51030	15.51030		12.45	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			497.21900		497.21900		496.09600	496.09600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.65500		504.65500		503.51800	503.51800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			512.46600		512.46600		511.31300	511.31300			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.45400		424.45400		424.29000	424.29000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.80200		430.80200		430.63700	430.63700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.32000		499.32000		498.82200	498.82200			4,993,200.00	1	0.00
AL7T	On 06/11/2014	Index Future			506.78700		506.78700		506.28400	506.28400			5,067,870.00	1	1.00
ALBI	On 07/08/2014	Index Future			454.18400		454.18400		453.61600	453.61600			236,175,680.00	52	598.00
ALBI	On 06/11/2014	Index Future			460.97600		460.97600		460.40200	460.40200			258,146,560.00	56	48.00
ALBI	On 05/02/2015	Index Future			468.11200		468.11200		467.52900	467.52900			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.07310		10.07310		10.09220	10.09220		10.00	2,518,275.00	250	14,014.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17000		10.17000		10.18630	10.18630		10.36	0.00	0	5,151.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	55.65940		0.05566		54.43000	0.05443	55.659	10.55	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	134.09480		0.13409		130.40970	0.13041	134.095	10.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	347.81700		0.34782		360.89620	0.36090	347.817	10.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	116.93920		0.11694		124.11520	0.12412	116.939	11.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	108.32180		0.10832		115.02630	0.11503	108.322	11.73	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.27610		10.27610		10.29430	10.29430		11.12	0.00	0	225.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960		10.43960		10.43960	10.43960		11.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.05740		10.05740		10.05540	10.05540		9.27	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.19380		10.19380		10.18880	10.18880		10.62	0.00	0	0.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			31.83430		31.83430		-41.93720	-41.93720			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			702.42110		702.42110		730.85180	730.85180			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			785.94560		785.94560		815.49820	815.49820			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			52.61600		52.61600		-49.91090	-49.91090			0.00	0	4,362.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future	639.51040		639.51040		667.79590	667.79590			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	82.04420		82.04420		89.68700	89.68700			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	1,594.31440		1,594.31440		1,991.95000	1,991.95000			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.08460		12.08460		12.07420	12.07420		11.27	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.28620		12.28620		12.27160	12.27160		12.06	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.50700		12.50700		12.49430	12.49430		12.52	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.72210		1.72210		1.72490	1.72490		10.04	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.74220		1.74220		1.74420	1.74420		11.44	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	124.16707		124.16707		124.16147	124.16147			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.55800		124.55800		124.55300	124.55300			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	9.67252		84.28287		9.69906	84.08760			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.77267		81.75871		9.80001	81.56098			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.87286		83.02487		9.90108	82.82425			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	452.92000		452.92000		452.44400	452.44400			9,058,400.00	2	524.00
GOVI	On 06/11/2014	GOVI	459.69300		459.69300		459.21300	459.21300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	466.80900		466.80900		466.32200	466.32200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.22777		117.22777		117.22334	117.22334			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.99555		118.99555		118.99162	118.99162			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.10510		122.10510		122.09971	122.09971			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future	123.94642		123.94642		123.94147	123.94147			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.83840		121.83840		122.10669	122.10669			15,838,992.00	130	5,348.00
I2046	On 06/11/2014	Bond Future	122.33019		122.33019		122.60326	122.60326			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.51125		127.51125		127.50530	127.50530			0.00	0	2,800.00
I2050	On 06/11/2014	Bond Future	129.43400		129.43400		129.42833	129.42833			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 07/08/2014		Index Future	216.98000	216.98000		216.94000	216.94000			1,199,899,400.00	553	713.00
IGOV	On 06/11/2014		Index Future	220.25200	220.25200		220.21200	220.21200			1,284,069,160.00	583	640.00
IGOV	On 05/02/2015		Index Future	223.68700	223.68700		223.64700	223.64700			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	588.64900	588.64900		588.70500	588.70500			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.53800	597.53800		597.59700	597.59700			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.47332	143.47332		143.59215	143.59215			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.31000	93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.51000	93.49000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.76000	93.24000		6.76000	93.24000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.20000	92.80000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.49000	92.51000		7.49000	92.51000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.62000	92.38000		7.62000	92.38000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.39250	9.39250		9.41370	9.41370		7.36	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.45920	9.45920		9.47790	9.47790		8.89	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36420	1.36420		1.35950	1.35950			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36470	1.36470		1.36000	1.36000			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.78381	112.44410		6.79197	112.43519		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.02036	107.31337		7.03042	107.30490		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.38532	108.97562		7.39948	108.96728		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.33381	117.98639		8.35001	117.84905		9.32	0.00	0	48,860.00
R186	On 07/08/2014	7.60	Call	59.10000	0.05910		57.33000	0.05733	59.100	9.08	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	460.07000	0.46007		443.13000	0.44313	460.070	9.23	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	1,145.04000	1.14504		1,104.46000	1.10446	1,145.040	9.32	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,110.25000	1.11025		1,184.82000	1.18482	1,110.250	9.42	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	436.17000	0.43617		478.07000	0.47807	436.170	9.57	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	175.52000	0.17552		197.53000	0.19753	175.520	9.69	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	45.73000	0.04573		53.51000	0.05351	45.730	9.84	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.41238	119.75089		8.42910	119.61213		10.15	2,395,017.80	20	103.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Put	841.52000		0.84152		876.99000	0.87699	841.520	10.46	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.48791		116.30986		8.50522	116.16921		10.53	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,145.82000		2.14582		2,199.28000	2.19928	2,145.820	10.78	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.27402		287.27402		287.26376	287.26376			0.00	0	905.00
R197	On 06/11/2014	Bond Future			291.60557		291.60557		291.59656	291.59656			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.96408		102.18764		5.99151	102.17780		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.84815		229.84815		229.83835	229.83835		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			233.31374		233.31374		233.30496	233.30496			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			8.19374		100.77726		8.21011	100.67977		7.68	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.28371		98.36418		8.30068	98.26581		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.37286		99.88731		8.39055	99.78759		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.34329		105.81974		7.35528	105.78659		2.99	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	43.79000		0.04379		42.86000	0.04286	43.790	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.47330		103.23920		7.48628	103.20609		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	199.50000		0.19950		195.05000	0.19505	199.500	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	281.95000		0.28195		275.89000	0.27589	281.950	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.61139		104.83793		7.62568	104.80457		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,097.07000		1.09707		1,081.59000	1.08159	1,097.070	3.07	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.83609		93.27755		8.85743	93.10865			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future			8.91528		94.67311		8.93723	94.50223			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.99309		92.13216		9.01573	91.95884			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.04883		95.03670		9.07516	94.79656			0.00	0	10,002.00
R2037	On 06/11/2014	Bond Future			9.12399		96.45861		9.15105	96.21539			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.19781		93.69497		9.22568	93.44812			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future			7.60535		102.56239		7.61187	102.53837		4.28	0.00	0	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	329.14000		0.32914	343.80000	0.34380		329.140	4.36	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.71617		104.09620	7.72301	104.07235			4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	692.90000		0.69290	705.48000	0.70548		692.900	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.82665		101.67348	7.83394	101.64949			4.54	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.11555		100.10548	9.16206	99.63929				0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future			9.18927		97.17651	9.23712	96.70389				0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.26191		98.68126	9.31119	98.20162				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			7.83689		97.98940	7.84851	97.93964			5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.93764		99.45511	7.94982	99.40510			5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.03873		97.35396	8.05161	97.30339			5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.11521		99.01449	8.12823	98.96565			5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,498.50000		1.49850	1,482.16000	1.48216		1,498.500	5.83	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00284		96.10539	8.01424	96.04987			6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	327.51000		0.32751	350.34000	0.35034		327.510	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.09882		94.14466	8.11068	94.08883			7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	844.02000		0.84402	867.18000	0.86718		844.020	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.19296		95.60262	8.20539	95.54613			6.97	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.97023		76.49286	8.99643	76.29556			13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future			9.04196		74.49051	9.06885	74.29072			15.84	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,234.99000		1.23499	1,186.07000	1.18607		1,234.990	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,873.17000		1.87317	1,805.33000	1.80533		1,873.170	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,506.63000		2.50663	2,422.41000	2.42241		2,506.630	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,681.70000		2.68170	2,593.31000	2.59331		2,681.700	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,864.67000		2.86467	2,772.11000	2.77211		2,864.670	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,133.68000		2.13368	2,224.43000	2.22443		2,133.680	16.01	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.50	Put	1,478.37000		1.47837		1,549.73000	1.54973	1,478.370	16.17	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,307.26000		1.30726		1,372.85000	1.37285	1,307.260	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	715.87000		0.71587		758.38000	0.75838	715.870	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	657.27000		0.65727		697.15000	0.69715	657.270	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	599.56000		0.59956		636.82000	0.63682	599.560	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.11118		75.64420		9.13882	75.44146		15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.36375		172.36375		172.35662	172.35662			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.92318		172.92318		172.91689	172.91689			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.96891		130.96891		131.09897	131.09897			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.94390		132.94390		133.07663	133.07663			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.58681		135.58681		135.58184	135.58184			0.00	0	20,029.00
R212	On 06/11/2014	Bond Future			137.63151		137.63151		137.62710	137.62710			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			8.83256		87.34606		8.85377	87.18478		12.08	0.00	0	24,963.00
R213	On 06/11/2014	Bond Future			8.91030		85.11150		8.93210	84.94828		13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.98684		86.42944		9.00930	86.26388		13.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.04446		77.46131		9.08078	77.17636		14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.11582		75.33178		9.15312	75.04304		16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,295.14000		3.29514		3,148.41000	3.14841	3,295.140	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,090.75000		1.09075		1,168.66000	1.16866	1,090.750	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.18594		76.49829		9.22431	76.20522		16.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,149.66000		21,149.66000		21,180.73000	21,180.73000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.98610		4.98610		4.98930	4.98930		8.31	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.97550		4.97550		4.97620	4.97620		9.24	0.00	0	0.00

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 :										3,218,354,227.00	28,455	3 666 945.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01591				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.23500	103.43739	7.23500	103.41742				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15423				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.74500	104.54111	8.74500	104.51679				0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	101.52879				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.43500	102.26688	9.43500	102.24112				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.78398				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.88226				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.61000	96.31200	9.61000	96.28744				0.00	0	8,000,000,000.00
AB06	On 27/03/2015	Spot Bond	7.33500	102.65572	7.33500	102.63563				0.00	0	162,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.22964				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.89000	105.07065	8.89000	105.04582				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000	137.83011	1.28000	137.80484				332,800,000,000.00	260,000,000	260,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.21000	128.24540	2.21000	271.50128				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.74528				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67315				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27394				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.28531				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.29275				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.59680				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.04862				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.85843			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.99500	105.73230		7.99500	105.70977			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77420			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68500	102.82322		7.68500	102.80198			0.00	0	370,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23316			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75722			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.78328			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.71834			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.82408			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.12305			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.18382			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60116			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.15540			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.91000	130.14520		2.91000	130.11568			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	118.27533		4.03000	118.24490			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.68282		4.78000	104.65365			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	107.72716		5.91000	107.69384			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.29000	114.72024		11.29000	114.68543			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.57742			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02441			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02675			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02814			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.53000	112.32313		4.53000	112.29272			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	56.93371		100.00000	56.79578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.95000	171.38900		1.95000	171.35450			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.15617		2.76000	160.12041			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.98000	173.64405		1.98000	173.60896			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18054		7.91000	105.18054			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.65731		1.79000	183.62112			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.28625	75.21316		8.28625	75.19676			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.28625	75.21316		8.28625	75.19676			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.16326			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.07000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.92000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.68000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.58000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61124			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50185			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.03000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.22500	100.93839		7.22500	100.91908			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.97000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.43000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	7.52500	110.72440		7.52500	110.70217			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58368			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.15000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	95.85648		2.54000	107.63054			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.93246		2.49000	157.23869			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	116.63412		2.39000	209.08106			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	84.97000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.77500	90.93741		9.77500	90.91382			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	94.34000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.05916			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	90.69000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.08500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	106.54693		9.63000	106.51955			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	109.93500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.71500	105.91329		9.71500	105.88584			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.14000	89.85670		9.14000	89.83476			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.81000		105.21145		9.81000	105.18392			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.41631			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.30816			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.49000		107.19270		8.49000	107.16848			378,654,000,000.00	44,600,000	1,513,300,000.00
ABS11	On 09/04/2021	Spot Bond	9.14500		103.55346		9.14500	103.52817			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.18500		102.26670		7.18500	102.24708			5,282,412,000,000.00	735,200,000	877,600,000.00
ABS6	On 01/06/2020	Spot Bond	9.06500		96.78760		9.06500	96.76416			299,145,000,000.00	33,000,000	639,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.93500		94.75516		9.93500	94.73020			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.88500		105.03431		7.88500	105.01224			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		217.46935		2.02000	275.47765			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000		127.23583		1.22000	130.04999			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		129.28865		2.06000	131.85863			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00308		100.00000	0.00307			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		56.64692		100.00000	56.50970			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.68500		105.93700		11.68500	105.90431			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12573			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.62235		100.00000	3.61357			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15410			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.59088	100.00000	21.53858		0.00		0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.09734		0.00		0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000		63.79707	11.00000	63.77884		0.00		0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.59088	100.00000	21.53858		0.00		0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.24549		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.26995		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.23458		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.24196		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.24520		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.44003		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.44003		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.46058		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.22870		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.46058		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.41949		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.97979		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.22449		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.02571		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.23757		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.24471		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.24763		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.24174			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.22870			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.58500	102.01104		9.58500	102.04658			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.38186			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	102.06315			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	83.71204			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	164.76437			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	164.81334			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.23451			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85603			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85603			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72845			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22712			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22535			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.27367			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61659			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.27371			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02175			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.98414			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.26425			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.03816			0.00	2,000,000,000	2,000,000,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.23541			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23089			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20724			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20219			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21200			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23030			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21993			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20814			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21140			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.85970		10.23000	102.83182			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.21449			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20962			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	118.26740			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.68500		100.75938		9.68500	100.73334			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22934			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		114.13071		1.75000	114.01861			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.21111			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21151			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22392			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.23120			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21664			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.22974			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80405			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.19519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.14221			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21402			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44491			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22974			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.22410			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23649			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.24032			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20946			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21391			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.24129			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.24129			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25442			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22537			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25592			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56146			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25442			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	92.88915			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.24632			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.24281			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.36176			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.22222			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21080			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.78441			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21431			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21518			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22392			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21109			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21080			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.23188			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.08576			0.00	0	5,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36271			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59726			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.96965		100.00000	14.93338			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79172			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.87423			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92913			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40178			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54506			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.73603			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.35766			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.22500	98.61975		8.22500	98.59803			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.75925			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.05376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.66500	102.19662		8.66500	102.17306			82,714,357,000,000.00	9,545,800,000	12,833,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.41000	115.39089		9.41000	115.36190			0.00	0	20,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.91304		100.00000	98.55596			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33500	108.87163		7.33500	108.85032			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	96.10796		100.00000	95.86090			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.51500	99.16226		9.51500	99.13721			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.44515		100.00000	13.41539			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.21500	99.23195		10.21500	99.20508			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	161.95918		2.74000	161.92312			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44383			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43177			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45583			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45994			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35256			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92201			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.19641			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.21664			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25066			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.07000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47198			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35826			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19620			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19328			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05086			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.15500	104.66483		9.15500	104.63924			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.93034			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.37037			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.67657			0.00	0	1,200,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10486			0.00	0	300,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.89644			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.71500	99.96283		9.71500	99.93693			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.49000	107.78072		7.49000	107.75906			0.00	0	16,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.06303		100.00000	29.01990			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97814			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98033			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.66500	102.38688		7.66500	102.36579			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.04000	104.93135		9.04000	104.90600			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.19964	102.18056		11.19964	101.31449			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.15924	100.42951		11.15924	100.25747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.20377	100.34377		11.20377	100.20682			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02686			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.24326	100.19475		11.24326	100.12569			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.01261	99.44563		12.01261	99.37178			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02756			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02756			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02763			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.44964	99.36478		11.44964	99.60979			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.37592	101.14911		11.37592	100.14680			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.15924	100.42951		11.15924	100.25747			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.30779	100.40921		11.30779	100.26610			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.47864	95.14201		10.47864	99.91173			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02610			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02745			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02745			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02601			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.87972	99.18921		10.87972	99.47164			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.81500	98.38090		11.81500	98.22192			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02667			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.74000	68.69944		11.74000	95.98539			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.02369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		9.28000	89.21007		9.28000	100.02493			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02706			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.55500	67.53238		11.55500	95.83834			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02628			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02692			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.02692			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02596			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02530			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26463			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.02530			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02601			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02472			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.02539			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.19964	102.13780		14.19964	101.30340			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.42384	99.96273		15.42384	99.90704			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.31167	99.89330		14.31167	99.92596			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.03534			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.03534			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.03534			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.03662			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.03082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		17.69446	100.00000	17.66089				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.78088	100.00000	18.73539				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.09272	100.00000	17.05131				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.55106	100.00000	10.52550				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.55106	100.00000	10.52550				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.75673	100.00000	12.72583				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.05349	100.00000	11.02672				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.31086				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.30322				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.18445	100.00000	7.16704			40,000,000,000,000.00	400,000,000	200,000,000.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.18445	100.00000	7.16704				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000		104.30222	1.92000	177.44653				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000		92.90228	8.33000	145.28112				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000		94.19499	8.33000	145.63676				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500		96.92035	8.71500	96.89777				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.46816				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.21665				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15500		98.57793	8.15500	98.55652				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.13766				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.39115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41980			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51527			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61072			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.87758			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.01349		100.00000	15.97427			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17728			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23635			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26166			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27009			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37130			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50616			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.66396		100.00000	15.62559			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.66396		100.00000	15.62559			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26386			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28469			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29037			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.59000	103.08142		8.59000	103.05786			0.00	0	2,500,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30738			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33749			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.95153		100.00000	8.92984			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.03500	104.39079		7.03500	104.37081			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.30557			0.00	0	40,000,000.00
BID05	On 26/06/2019	Spot Bond	100.00000	1.55276		100.00000	1.54791		2,630,000,000,000,000.00	26,300,000,000	26,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	100.00000		1.54794	100.00000	100.00000				6,976,100,000,000,000.00	69,761,000,000	24,000,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.38801				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.86064				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.13702				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.71558				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.83212				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.70573				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.74213				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.80823				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.08247				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.53897				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		56.52520	100.00000	56.38826				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		17.61951	100.00000	17.57682				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.27229				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.89638				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48500		103.87979	7.48500	103.85903				148,203,000,000.00	19,800,000	10,100,000.00
CBL08	On 02/11/2016	Spot Bond	9.69000		111.32000	9.69000	111.29138				0.00	0	286,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.87268				0.00	500,000,000	500,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.34000		103.56223	9.34000	103.53655				119,552,000,000.00	12,800,000	664,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.46500		103.12236	11.46500	103.09112				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.68553				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.71500		104.22239	11.71500	104.18962				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.04602				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.58000	100.78904		9.58000	100.76341			505,824,000,000.00	52,800,000	68,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.09555			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.15500	99.80891		12.15500	99.77638			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.24336			0.00	80,000,000	20,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.38947			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.11623			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.46500	92.86055		10.46500	92.83482			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.16000	114.27648		10.16000	114.24554			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.01000	110.58536		10.01000	110.55585			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.34000	115.42620		9.34000	115.39758			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66344			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.94000	103.26815		11.94000	103.23561			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.16784			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.10589			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.41312			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.63939			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.01973			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61559			0.00	10,000,000,000	20,300,000,000.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.67803			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		100.00000	8.72442		100.00000	100.00000		2,497,000,000,000,000.00	24,970,000,000	11,500,000,000.00	
CIG04	On 30/06/2018	Spot Bond		100.00000	3.68062		100.00000	100.00000		2,409,666,670,000,000.00	24,096,666,700	11,700,000,000.00	
CIG05	On 30/06/2019	Spot Bond		100.00000	1.55276		100.00000	100.00000		2,410,000,000,000,000.00	24,100,000,000	11,800,000,000.00	
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51530			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.49948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.58306			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10228			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.23461			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26246			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37140			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.02681		10.11000	100.00000			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37140			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88540			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	119.47130		2.76000	119.44453			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	116.49892		3.14000	119.42527			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.76153		8.25000	102.73896			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37140			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37140			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	124.68823		3.10000	119.00269			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	124.42881		2.40000	118.75731			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33283			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.68753			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.51040			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.58500	101.61477		8.58500	101.59143			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.02418			0.00	0	10,000,000,000.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.02413			0.00	10,800,000,000	10,800,000,000.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46756			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63500	101.72287		8.63500	101.69938			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63500	101.72287		8.63500	101.69938			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68500	100.52461		8.68500	100.50126			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24051			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26587			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.45517			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.45517			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.39962			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96186			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24406			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.71903			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.76476			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.28389		9.35000	103.25783			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.28389		9.35000	103.25783			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.71896			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.72091			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17264			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.26803			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15037			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35887			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35887			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.35887			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.35887			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.41794			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53439			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65625			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65625			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65625			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65625			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53471			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.48500		103.15974		9.48500	103.13376			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.81964			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.87530			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27450			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.08258			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66043			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65928			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69327			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.80660			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.86516			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90214			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	103.09799			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45935			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.15468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.07167				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.21372				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24717				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24717				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24717				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24717				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.48172				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.22412				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29719				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04007				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.25253				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02204				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03872				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88058				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.25733				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02208				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02208				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02339				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.11301				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.72580				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	125.13661				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.46490				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	122.52967				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	120.61597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	121.15778			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.10603			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.05500		93.11116		11.05500	93.08395			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.57500		94.65584		11.57500	94.62690			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02235			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.25789			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.08026			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43825			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.44225			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.46721		8.80500	101.46231			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.22537			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.10887			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	117.93583			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.23613			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.24049			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.25731			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	102.28278			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.19992			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.19992			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.19992			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.27008			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.26702			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.79365			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.91166			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36300			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29975			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02248			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34425			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.28164			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.21392			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.24920			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34935			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.02741			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02182			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.27365			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94877			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94877			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.68554			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34077			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02052			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98705			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.32535			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42903			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20438			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.22566		10.55000	102.80446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362		On 20/03/2024	Spot Bond		10.23500	102.13756	10.23500	104.71796			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond		0.00000	100.00000	0.00000	102.10721			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond		0.00000	100.00000	0.00000	101.42023			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond		12.37500	103.64780	12.37500	106.81259			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond		0.00000	100.00000	0.00000	101.48045			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond		12.40500	106.73235	12.40500	106.54688			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond		10.83500	106.05447	10.83500	105.88192			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond		0.00000	100.00000	0.00000	101.48045			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond		0.00000	100.00000	0.00000	101.40735			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond		0.00000	100.00000	0.00000	100.27467			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond		0.00000	100.00000	0.00000	100.25239			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond		0.00000	100.00000	0.00000	101.85381			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.22537			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.02331			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond		9.76500	102.83592	9.76500	102.67264			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.02926			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.25006			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond		10.55000	100.67276	10.55000	100.14528			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond		7.01000	38.65578	7.01000	39.26670			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond		0.00000	100.00000	0.00000	153.88630			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		8.71500	96.92035	8.71500	135.29135			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond		8.33000	33.09068	8.33000	145.28112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.33000		33.50675		8.33000	145.63676			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.88668			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.80876			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.81005			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.81005			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24343			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.22693			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23023			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22974			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43825			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20818			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21955			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21809			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.84215			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.76643			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.13500		108.90124		9.13500	106.48884			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.04000		100.52171		9.04000	100.49744			363,408,000,000.00	40,200,000	730,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.37500		111.36892		10.37500	111.33815			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.48500		103.75858		8.48500	103.73503			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.96500		106.85239		9.96500	106.82415			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.01500		101.64981		10.01500	101.62267			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.36500		95.10236		10.36500	95.07610			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000		96.46707		11.06000	96.43870			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000		89.44605		11.06000	89.41974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82995			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.70313			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58777			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18009			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.28500	98.01960		11.28500	98.38796			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.77653		100.00000	11.74800			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21045			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.31500	97.69193		8.31500	97.67030			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.58756			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45488			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.67041			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	73.45270		100.00000	73.31008			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43792			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.95507			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.51698			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.29918			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.31886			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.94652			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.94377			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.91500	100.92560		8.91500	100.90155		106,980,000,000,000.00	12,000,000,000	12,000,000,000.00	
DV21	On 15/06/2016	Spot Bond		7.36500	114.34493		7.36500	114.32233			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.60500	107.46249		8.60500	107.43748		1,003,343,000,000.00	116,600,000	3,870,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.11500	108.64933		9.11500	108.62258			185,946,000,000.00	20,400,000	3,936,850,000.00
DV24	On 18/02/2024	Spot Bond	9.21500	106.55565		9.21500	106.52915			113,344,500,000,000.00	12,300,000,000	12,300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.76500	106.29570		9.76500	106.26770			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.37970			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.11430			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.11733			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	100.00000	49.02291		100.00000	48.86817			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.77974			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23106			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.25500	130.30481		8.25500	130.27570			0.00	0	2,021,400,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29531			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	102.89867		0.10000	134.19100			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000	123.37887		1.92000	123.35416			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	110.82162		1.93000	110.79939			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	109.96168		2.07500	109.93910			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	101.44930		2.10000	101.42846			1,260,000,000,000.00	600,000,000	45,400,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.86500	107.62481		9.86500	107.59618			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.71500	108.12386		9.71500	108.09599			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000	101.21577		10.11000	101.18865			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45500	91.73742		10.45500	95.23118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond		10.61500	102.58812		10.61500	102.38210			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84990			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.63728			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32057			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.96479			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75577			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76156			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	80.29806		100.00000	80.12757			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	56.86768		100.00000	56.69013			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	130.06736		3.00000	130.03750			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.54500	101.29538		11.54500	101.26449			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.22984			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48417			0.00	200,000,000	200,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.20486			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.13500	97.41577		10.13500	97.38945			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.93963			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.71373			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.97851			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90272			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.99596			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96397			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83852			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.86194			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.81385			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.84854			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.80691			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.83582			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.94500	103.49463		6.94500	103.47532			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.89500	106.19887		7.89500	106.17641		24,078,171,000,000.00		3,049,800,000	5,556,750,000.00
ES23	On 25/01/2023	Spot Bond	8.66500	112.30822		8.66500	112.28190			0.00	0	3,149,425,500.00
ES26	On 02/04/2026	Spot Bond	8.92000	94.23657		8.92000	94.21411		1,518,184,000,000.00		170,200,000	4,612,600,000.00
ES33	On 15/09/2033	Spot Bond	9.62500	83.75252		9.65000	83.54565		1,514,975,000,000.00		157,400,000	13,478,700,000.00
ES42	On 25/04/2042	Spot Bond	9.83000	88.96332		9.83000	88.94000			0.00	0	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88486			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.91390			0.00	12,800,000,000	6,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73572			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50129			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02170			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62047			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86389			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.05896			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.88250		100.00000	11.85371			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.56373		100.00000	11.53572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.25985			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.27063			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.29209			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.31344			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.78500	103.06312		6.78500	103.04422			0.00	0	901,700,000.00
FRB05		On 21/12/2018	Spot Bond	9.55500	96.48347		9.55500	96.45887			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37233			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37226			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.42979			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.02435			0.00	0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.63808			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.64905			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	10.46500	97.67641		10.46500	98.52550			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.35500	102.56455		11.35500	102.53361			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.77357			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	130.12344		2.16000	130.96918			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.05000	129.82436		2.05000	274.84521			0.00	0	100,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.25000	104.06417		2.25000	110.59617			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.47000	102.16608		2.47000	157.59915			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.28000	118.51877		2.28000	212.46018			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.79500	110.40390		7.79500	110.38096			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.89100	61.43880		7.89100	60.77029			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.47200	39.28830		9.47200	38.37738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.71000	38.00016		9.71000	37.08001			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	63.03594		100.00000	62.91635			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	65.20778		100.00000	59.99914		380,000,000,000,000.00	3,800,000,000	3,800,000,000.00	
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.13100			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.10000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.10000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.75253			0.00	300,000,000	150,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.08158			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27302			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38759			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23466			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25887			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.24854		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38194			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25442			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24195			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27639			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25006			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.19970		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26657			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33075			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32072			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.99282		100.09221	13.95889			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22595			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.85486			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27157			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30520			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01271			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.04734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.25288			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.25586			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23254			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23700			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.31355			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.23264			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.89109	13.22500	57.87063			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.21868			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.21897			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.32905			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22945			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.21301	3.49500	98.48181			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23991			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23991			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.85744			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02235			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.29611			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	97.69362			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.22537			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.21984			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.40515			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.25934			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.01664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.39009			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.51132			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29918			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23468			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29889			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21722			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32963			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.23700			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.23700			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.26392			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98118			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.98008			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59295			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59295			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.25094			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58108			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57427			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56216			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56664			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.60364			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.45011			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.60364			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.22258			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.34434		8.75000	101.32588			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21208			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.61981			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25371			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25228			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46564			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37673			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000	118.87972		3.40000	120.49234			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25699			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25964			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000	109.32137		3.38000	120.65350			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	99.65925		1.56000	126.41973			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000	106.50323		3.40000	120.49234			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	103.29969		2.54000	125.87896			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	104.12585		2.61000	131.26908			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55164			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	95.42852			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42592			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43343			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22277			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25526			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.42981			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28764			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24368			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39586			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24339			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.23333			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.06900			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.99523			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.25443			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.34249		100.00000	9.31985			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.60916		100.00000	22.55439			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.98983		4.68000	147.94927			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.65657			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33371			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.19313			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30427			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.70877			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.33784			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.19903			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.18348			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.73211		2.18800	96.97398			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.35638		2.44000	132.28334			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.33939			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.99023		10.38000	101.96153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	101.99023		10.38000	101.96153			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04412			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.45947			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.38126		2.58000	106.82752			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.91323		2.59000	203.10383			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.37566		2.55000	107.40081			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96959			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	202.03905		2.62000	202.22534			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.60273			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	109.26182		2.35000	109.56325			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.10175		2.64000	105.69208			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		100.00000	53.77626		100.00000	49.33385		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.56000	124.87077		2.56000	264.35454			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.06000	129.72500		2.06000	274.63478			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.78000	122.80399		2.78000	259.97756			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.66237		2.53000	127.73740			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.29088			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	131.88567		2.06000	127.82683			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51166			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75790			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.18276			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.76114		2.42000	106.73821			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.81708		104.97509	17.77200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		21.73170		101.07593	21.67854			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.55418		100.44759	14.51879			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.23385		100.76967	20.18450			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		114.93220		2.11000	114.90855			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		98.86751		2.21000	111.01242			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.47536			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		98.58941		2.24000	110.70007			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.78133			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		127.75669		2.26000	342.68081			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15598			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.09077			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.03866			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.72881			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.62920			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.74012			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78500		103.25175		5.78500	103.23555			0.00	0	610,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75500		103.94203		6.75500	103.92326			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.66500		103.01900		7.66500	102.99794			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.04000		103.77430		8.04000	103.75208			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26500		109.37827		8.26500	109.35408			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.78500		102.06025		8.78500	102.03641			843,360,000,000.00	96,000,000	839,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.97500	101.11691		8.97500	101.09266			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.55500	92.11638		9.55500	92.09301			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.68000	107.56643		9.68000	107.53865			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.99000	98.15801		9.99000	98.91391			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.25500	97.44611		10.25500	97.41919			0.00	0	20,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.47000	79.13005		10.47000	79.10799			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19021			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19765			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20062			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20799			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21982			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22869			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.26703			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.71036			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.74800			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.78208			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.79008			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.81282			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.84695			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.87539			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.00038			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.93291			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.82353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.39000	102.32568		9.39000	102.30003			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93308			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.56012			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25300			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28028			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33301			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39845			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.48928			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44206			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.73999			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.52469			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.59142			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.72960			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.39744			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.86549			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.13229			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	475,600,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.08868			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.16683			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63970			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.81368			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.35595			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.18787			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.20298			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.10045			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88545			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.42950			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.16173	102.34801		8.16173	99.54089			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.49637			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.51438	102.41497		8.51438	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58233			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.96455	102.50430		8.96455	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.56679			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.72454			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.78748			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92005			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	103.66555		9.89000	103.63791			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.34500	110.67526		8.34500	110.65027			460,644,000,000.00	55,200,000	456,100,000.00
HWAY23	On 07/12/2023	Spot Bond		1.85000	131.83083		1.85000	279.09450			49,025,000,000.00	26,500,000	9,762,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.86000	134.74430		1.86000	285.26244			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.61000	100.69209		9.61000	100.66599			182,590,000,000.00	19,000,000	3,184,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63000	100.46664		9.63000	100.44054			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	51.95055		100.00000	51.82470			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	13.48704		100.00000	13.45437			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	97.50000		100.00000	97.15303			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	43.74039		100.00000	43.63327			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.55715		100.00000	21.50435			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	55.13192		100.00000	54.99835			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.60000	117.60645		1.60000	117.58382			28,359,660,480,000.00	17,724,787,800	72,346,643,900.00
I2038	On 31/01/2038	Spot Bond		1.82000	122.59311		1.82000	122.56878			87,501,331,554,000.00	48,077,654,700	82,928,445,700.00
I2046	On 31/03/2046	Spot Bond		1.91000	121.33707		1.91000	121.31276			181,846,183,278,000.00	95,207,425,800	90,400,712,900.00
I2050	On 31/12/2050	Spot Bond		2.00000	126.70181		2.00000	126.67616			30,830,400,000.00	15,415,200	28,581,207,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.68500		104.89902		7.68500	104.87752			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.98208			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11654			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.18500		104.86179		8.18500	104.83894			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.29000		108.26237		8.29000	108.23847			0.00	0	200,000,000.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.81518			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000		118.75178		4.53000	118.71950			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500		103.55525		8.00500	103.53279			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.05896			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.12096			0.00	120,000,000	30,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.38000		102.62983		1.38000	129.53548			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.47246		2.13000	131.23529			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36126			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.21411			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.41000		103.27890		8.41000	103.25565			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.67886			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.87874			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.89082			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.98500		96.67394		8.98500	96.65073		377,370,000,000,000.00	42,000,000,000	14,000,000,000.00	
IBL46	On 15/01/2020	Spot Bond	9.44500		94.06213		9.44500	94.03814		117,118,000,000,000.00	12,400,000	31,500,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62165			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.49000		98.15932		8.49000	98.13702			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.49500		101.98589		9.49500	101.93498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14339			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.17720			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.94500	101.72588		7.94500	101.70399			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.76500	101.18668		8.76500	101.16270			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.30365			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90214			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.06000	104.32224		8.06000	104.29948			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.72500	105.23047		8.72500	105.20565			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.86500	106.18981		9.86500	106.16156			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.01739			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25720			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00447		100.00000	0.00446			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28548			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.34284			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.11500	97.93997		9.11500	97.91612			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.00350		5.00000	100.98987			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.00350		5.00000	100.98987			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.09528		5.00000	102.08135			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.00350		5.00000	100.98987			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.19089		4.00000	101.18000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63665			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59880			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	108.35397		9.20000	108.32734			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02053			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02053			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97856			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.61865		100.00000	7.60019			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26214			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02710			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90245			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.68500	102.08874		9.68500	102.06250			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.64786			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.79854			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	81.18341		100.00000	81.18340			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	99.84423		100.00000	99.57583			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	97.99526		100.00000	97.73669			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	96.22135		100.00000	95.97207			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	94.50311		100.00000	94.26264			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	93.69231		100.00000	92.97710			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	88.90511		100.00000	88.26087			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	84.58333		100.00000	84.00000			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
IN436U	On 02/09/2014	Spot Bond	100.00000		81.20000	100.00000	99.14530				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		95.72357	100.00000	94.95162				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		97.13453	5.90000	99.91924				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.90311	5.90000	99.80640				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		99.67775	5.90000	99.58148				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.44420	6.00000	99.34676				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.33054	6.00000	99.23332				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		99.08919	6.10000	98.99084				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.86000	6.10000	98.76209				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.02305				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19964		101.42680	11.19964	100.85697				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19964		99.75440	11.19964	99.84537				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.18017				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.58740				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.17689				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.58537	6.50000	101.56762				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.24717				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.01774				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	89.70229				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.26508				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.43098				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.17289				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.65744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18156			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18011			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.28094			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.97728			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.85883			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75091			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.74215			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.57022			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.72068			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32995			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.61479			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02601			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58082			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04301			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.76989			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53389			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56579			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.58710			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.69500	102.15504		8.69500	102.13129			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	100.00000	8.69719		100.00000	100.00000			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	100.00000	3.66913		100.00000	100.00000		360,000,000,000,000.00	3,600,000,000	2,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	100.00000		1.54791	100.00000	100.00000				614,000,000,000,000.00	6,140,000,000	3,500,000,000.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.26997				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.66500		99.61682	9.66500	99.59127				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.31325				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.89000		104.98284	8.89000	104.95803				391,160,000,000.00	44,000,000	38,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.88707				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.82322				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.16185				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.89094				0.00	2,480,000,000	1,240,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.18382				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.86500		101.81557	8.86500	101.79144				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.05515				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.58193				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		98.01429	3.22000	121.95175				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		137.91711	3.65000	137.88301				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	99.97820				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.83577				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.72704				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.42837				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.08399				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		96.71049	3.60000	97.53088				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		96.62986	3.60000	103.22427				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.47558				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.15067			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.60500	111.95550		10.60500	111.92407			29,269,800,000,000.00	2,760,000,000	2,760,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.61575			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.91711		3.65000	137.88301			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	99.30887		100.00000	99.04334			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	97.48742		100.00000	97.23155			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	95.72408		100.00000	95.47737			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	97.43400		100.00000	96.66072			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	92.27273		100.00000	91.57895			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	98.63013		100.00000	97.95918			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62277			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33755			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74439			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.98384		5.90000	99.88698			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.87085		5.90000	99.77421			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.75812		5.90000	99.66170			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.41170		6.00000	99.31432			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.94173		6.10000	98.84366			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.82734		6.10000	98.72950			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.06796			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27393			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.64032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94658			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91788			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.77876			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.85527			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.57601			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56588			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57654			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59786			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50192			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41995			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26505			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23853			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.91633			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.65718			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.65035			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.96109			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86603			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32210			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12775			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22076			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		100.00000	1.55276		100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
IVC034	On 30/06/2021	Spot Bond		100.00000	0.27636		100.00000	100.00000		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	100.00000		1.55276	100.00000	100.00000	100.00000			1,600,000,000,000,000.00	16,000,000,000	16,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		61.31055	100.00000	61.16203				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.29221				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		64.61408	100.00000	64.45583				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	102.06401				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.22049	100.00000	23.16424				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.64652				0.00	0	80,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		89.53771	100.00000	89.32039				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.92862	100.00000	87.72222				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.45394	100.00000	63.29853				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.66094	100.00000	71.52499				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.83559	100.00000	62.68337				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.56553	100.00000	56.42850				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.36813				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.38220				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.12401				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		90.49180	100.00000	90.19608				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.77324				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.49014				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000		139.62092	8.71000	139.58857				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.37346				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.24650				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.68291				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66948				0.00	1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24972			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.99000		99.41079		8.99000	99.38665			0.00	0	1,415,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.14000		71.49697		9.14000	97.15589			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.59500		101.51849		9.59500	101.49221			0.00	0	13,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.52513			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.68500		100.56225		10.68500	100.53364			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.57324			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84518			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90152			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.96903			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.39533			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		100.00000		0.00000	98.83162			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.26362			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.61361			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.15749			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.87911			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		69.25996		100.00000	69.12879			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		89.53771		100.00000	89.32039			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.15342			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.13923			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		83.63636		100.00000	83.44671			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ26U	On 24/07/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.57047				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.98579				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.43646				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.55911				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.99760				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.30988				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.35757				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.66817				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.85089				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.00355				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.32483				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.41615				0.00	0	500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.64463	100.00000	61.49529				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.48640	100.00000	21.43435				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.45703	100.00000	52.32995				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.90500		102.37491	8.90500	102.35055				106,860,000,000.00	12,000,000	126,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79500		102.29673	8.79500	102.27267				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.38255				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.35591				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.45920				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.57233				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.58355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63962			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.32520			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.49356			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.22500	102.78266		8.22500	102.76003			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.97500	101.25360		8.97500	101.22905			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.79000	101.06982		9.79000	101.04314			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.45000	101.64337		6.45000	101.62592			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19911			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.20652			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.79500	102.17223		9.79500	102.14535			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.70000	103.40153		7.70000	103.38030			0.00	0	5,005,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.65346			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.15000	99.83889		9.15000	99.81449			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.27438			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.66500	105.66573		9.66500	104.81232			386,600,000,000.00	40,000,000	420,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.62745			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.85000	99.80925		8.85000	99.78563			338,070,000,000.00	38,200,000	94,100,000.00
MTN02	On 13/07/2014	Spot Bond		5.93500	104.90736		5.93500	104.89033			392,897,000,000.00	66,200,000	43,700,000.00
MTN03	On 13/07/2015	Spot Bond		7.78500	105.92149		7.78500	105.89915			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.79000	108.24918		8.79000	108.22346			182,832,000,000.00	20,800,000	510,600,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.63561		100.89771	6.61940			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.72324		100.61875	6.70687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.91642			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.92942			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93577			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.01416			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10530			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.42547		100.00000	0.42444			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.42547		100.00000	0.42444			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.23000	95.39505		9.23000	95.37167			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.63500	101.64842		7.63500	101.62738			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.31500	98.95912		9.31500	98.93464			0.00	0	600,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.37207			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.11500	103.96008		9.11500	103.93490			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84666			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.56500	103.77740		9.56500	103.75105			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.10962			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.31500	100.02351		9.31500	99.89849			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.92862			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.16006			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49677			0.00	50,000,000	50,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.77584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19181			0.00	0	300,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08713			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.09599			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.38500		106.68447		7.38500	106.66345		5,413,205,000,000.00		733,000,000	1,026,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.85403			0.00	30,460,000,000	15,230,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.80500		114.11278		8.80500	114.08606		623,394,000,000.00		70,800,000	466,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500		34.41638		10.88500	34.40664			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.58500		103.52823		7.58500	103.50717			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44859			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.52482			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.93500		104.80285		7.93500	104.78068		482,448,000,000.00		60,800,000	465,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.15082			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.53253			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.07625			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87844			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.64672			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.60741			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.44641			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36598			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.48464			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.29074			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72565			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.70086			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.27338			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99034			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21612			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20428			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.84220			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19701			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19415			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.19401			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.17882			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.22537			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.05500	103.92716		10.05500	106.53597			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.22392			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000	102.66664		10.09000	105.30620			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.22537			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20147			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20167			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.63500	105.18130		8.63500	105.15714			0.00	0	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.55282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.76367			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.18500		105.22917		10.18500	104.12221			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.90149			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90366			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.24000		111.03739		12.24000	111.00155			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.08858			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.68478			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		166.23895		2.07000	166.20493			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500		106.42641		8.84500	106.40097			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.36955			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.35326			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500		105.31150		9.47500	105.42294			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.77402			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.96022			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.73064			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.75780			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.74153			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500		105.31166		9.67500	106.40417			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75786			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.77407			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.76323			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87500		105.31196		9.87500	105.41915			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.78491			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.79034			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.99046			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92454			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.80659			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.66500	113.97030		8.66500	113.94389			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.06500	120.41141		9.06500	120.38241			148,666,000,000.00	16,400,000	208,200,000.00
NRA023	On 31/05/2023	Spot Bond	1.96500	172.58497		1.96500	172.55014			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.43000	123.03072		9.43000	122.99975			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.32205			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.21101			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.92931			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.15919			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67663			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.70031			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.79051			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.98511			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.01046		100.00000	16.96925			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.21633		100.00000	44.10803			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.91500	104.07903		6.91500	104.05970			0.00	0	52,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.63767		100.00000	15.59979			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.79000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.43397		100.00000	66.27127			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25375			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.52196			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45729			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52128			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38968			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.17925			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.21356			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.22900			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.26331			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.41078			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.44506			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33773			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.68500	105.30352		6.68500	105.28450			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.30500	98.72102		6.30500	98.70419			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.13000	40.08966		8.13000	40.08093			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.68000	111.73652		6.68500	111.71052		457,587,348,000,000.00	68,501,100,000	86,556,830,000.00	
R158	On 15/09/2015	Spot Bond		6.68500	111.73049		6.68500	111.71052			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.58500	92.49705		6.58500	92.48076			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.68500	117.72464		6.68500	117.70361			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.51500	86.82384		6.51500	86.80872			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.29500	117.24398		8.31000	117.08952		2,540,280,708,000,000.00	06,242,400,000	98,875,986,200.00	
R187P	On 21/12/2026	Spot Bond		8.05000	37.37550		8.05000	37.36744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	7.97000	34.89886	7.97000	34.89141			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.56000	285.45045	1.56000	285.39597			42,493,152,000.00		27,239,200	25,987,758,800.00	
R201	On 21/12/2014	Spot Bond	5.91500	101.54461	5.93500	101.51924			0.00		0	63,300,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000	228.38889	1.79000	228.34389			15,071,273,561,000.00		8,419,705,900	50,474,528,900.00	
R2023	On 28/02/2023	Spot Bond	8.15000	100.14312	8.16500	100.03090			876,521,090,000,000.00		07,548,600,000	09,323,866,700.00	
R203	On 15/09/2017	Spot Bond	7.28000	105.15385	7.29000	105.10478			2,339,684,256,000,000.00		21,385,200,000	07,265,300,000.00	
R2030	On 31/01/2030	Spot Bond	8.81500	96.51315	8.81500	96.49016			119,062,442,000,000.00		13,506,800,000	70,128,500,000.00	
R2032	On 31/03/2032	Spot Bond	8.94000	94.59910	8.94000	95.96751			35,760,000,000,000.00		4,000,000,000	43,700,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03500	98.44004	9.03500	98.41601			442,778,245,000,000.00		49,007,000,000	52,728,500,000.00	
R204	On 21/12/2018	Spot Bond	7.55000	101.91699	7.55500	101.87748			2,327,112,642,000,000.00		08,226,840,000	05,206,499,000.00	
R2048	On 28/02/2048	Spot Bond	9.12500	99.02112	9.12500	98.99711			1,429,329,962,500,000.00		56,638,900,000	38,656,500,000.00	
R207	On 15/01/2020	Spot Bond	7.78500	100.99057	7.79500	100.92560			2,280,196,917,000,000.00		92,896,200,000	62,782,200,000.00	
R208	On 31/03/2021	Spot Bond	7.95500	95.50062	7.96500	95.43080			1,751,702,137,000,000.00		20,201,400,000	18,632,092,200.00	
R209	On 31/03/2036	Spot Bond	8.93500	76.01148	8.96000	75.80381			786,785,721,000,000.00		88,056,600,000	41,114,400,000.00	
R210	On 31/03/2028	Spot Bond	1.75000	171.26953	1.75000	171.23596			8,309,192,500,000.00		4,748,110,000	30,756,845,600.00	
R211	On 31/01/2017	Spot Bond	0.72000	131.69621	0.68000	131.80506			71,810,280,000.00		99,736,500	79,048,533,600.00	
R212	On 31/01/2022	Spot Bond	1.56000	136.43696	1.56000	136.41086			769,120,560,000.00		493,026,000	64,721,913,000.00	
R213	On 28/02/2031	Spot Bond	8.79500	86.79641	8.81500	86.62288			1,669,436,117,500,000.00		89,816,500,000	91,385,906,400.00	
R214	On 28/02/2041	Spot Bond	9.04500	76.69738	9.04500	76.67894			1,854,089,325,000,000.00		04,985,000,000	38,849,300,000.00	
R226C	On 15/09/2014	Spot Bond	5.90500	98.80119	5.90500	98.78540			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.74500	95.43845	6.74500	95.42125			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.58500	92.49705	6.58500	92.48076			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.50500	89.66693	6.50500	89.65133			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.51500	86.82384	6.51500	86.80872			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	5.94000	97.27709	5.94000	97.26170			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.65500	93.84749	6.65500	93.83071			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.52500	90.99346	6.52500	90.97750			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.50500	88.15222	6.50500	88.13680			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.56500	85.25295	6.56500	85.23791			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.26500	80.90132	7.26500	80.88555			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.31500	77.93502	7.31500	77.91972			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.56000	74.48336	7.56000	74.46826			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.54000	71.83229	7.54000	71.81777			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.52000	69.28894	7.52000	69.27497			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.51000	66.81330	7.51000	66.79984			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.75500	63.49437	7.75500	63.48117			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.73500	61.20047	7.73500	61.18778			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.88500	58.33178	7.88500	58.31945			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.85500	56.24041	7.85500	56.22857			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.82500	54.23969	7.82500	54.22832			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.79500	52.32527	7.79500	52.31434			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.75500	50.53663	7.75500	50.52613			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.71500	48.82797	7.71500	48.81787			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.25000	44.66372	8.25000	44.65386			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.21000	43.06722	8.21000	43.05775			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.17000	41.54378	8.17000	41.53469			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.13000	40.08966	8.13000	40.08093			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	8.09000	38.70134		8.09000	38.69296			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.05000	37.37550		8.05000	37.36744			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01000	36.10900		8.01000	36.10125			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97000	34.89886		7.97000	34.89141			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.99770			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83808			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.00275			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.82865			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.56973		100.00000	17.52717			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.51105		100.00000	6.49510			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.65323		100.00000	17.61047			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01837			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40285			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95786			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.44235			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.11931			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78944			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41126			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.83576			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.55139			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.16709			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43790			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.59824			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.67559			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.45331			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37838			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03018			0.00	0	190,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.01846			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.81006			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.81006			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.11100			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.12425			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58740			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.35302		12.35000	107.31749			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51568			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.21521		100.00000	14.18078			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.00793			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.70202			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.54386			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40433			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.26035			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.14333			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.43735		100.00000	2.43150			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.57277		100.00000	16.53218			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.43387		100.00000	24.37467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.07647		100.00000	11.98698			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.39180		100.00000	24.33270			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.97225			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.66586			0.00	0	780,000,000.00
RW21	On 21/04/2021	Spot Bond	9.26500		105.43458		9.26500	105.40849		151,946,000,000.00		16,400,000	781,500,000.00
RW23	On 10/12/2023	Spot Bond	9.41500		91.74807		9.41500	101.12037			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.96500		85.59373		9.96500	102.69531			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.83349			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.93500		107.30894		7.93500	107.28626			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.78919			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34000		101.72044		9.34000	101.69507			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.47364			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.29982			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.35461			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.51641			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.48887			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33500		102.95767		7.33500	102.93752			0.00	0	1,020,200,000.00
SBK9	On 10/04/2018	Spot Bond	9.05500		99.82713		9.05500	99.80298			0.00	0	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.14500		109.99051		8.14500	109.96665			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500		110.15559		8.00500	110.13209			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.93500		110.23827		7.93500	110.21496			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.69000		101.21455		8.69000	101.19116			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08000		110.06711		8.08000	110.04342			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04500		110.10839		8.04500	110.08479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.27135			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.19269			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96083			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.34000		103.99889		8.34000	103.97581			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59382			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.15653			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.19644			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.11500		105.65469		9.11500	105.62897			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000		101.90597		9.96000	101.87906			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.03096			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19688			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.96761			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.74701			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.64500		101.80706		8.64500	101.78365			893,893,000,000.00	103,400,000	1,285,900,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		11.59016		100.00000	11.56423			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.70500		106.29200		9.70500	106.26418			0.00	0	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.44884			0.00	100,000,000	100,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.21500		98.41716		9.21500	98.39294			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.01000		94.99280		9.01000	94.97005			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.35416			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.96000		99.26541		9.96000	99.23906			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.66500		95.55471		9.66500	95.53020			220,362,000,000.00	22,800,000	11,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.73500		106.59722		7.73500	106.57487			857,038,000,000.00	110,800,000	389,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.09000	129.42746		2.09000	274.00463			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	104.01990		1.32500	129.71206			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.69000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50892			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	161.67135		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000	113.88227		1.95000	127.72270			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.58537		6.50000	101.56762			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28538			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01921			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12530			0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.32000	98.61117		9.32000	98.58663		111,840,000,000.00	12,000,000	272,200,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29843			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82700			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.15595			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14276			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.10000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.72733	100.00000	60.53773				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.27953				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		82.20721	100.00000	82.02247			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.12467	100.00000	21.07350			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000		13.43213	100.00000	13.39019				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		13.47489	100.00000	13.41149				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.98500		106.80299	7.98500	106.77990				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.15500		100.50114	9.15500	101.71598				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.64000		101.35102	8.64000	101.32773				0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.80875				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.81007				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.11925				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.81569				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.28687				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.39000		102.33210	8.39000	102.30913				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.57495				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.68022				0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.51942				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.51500		95.30866	9.51500	95.28446			629,893,000,000.00	66,200,000	1,353,800,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.61915				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02921				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.41165				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.57300		87.89930	9.57300	87.87685				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	9.63500	87.62344		9.63500	87.60091			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.18000	100.95910		7.18000	100.93990			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.05500	95.63428		9.05500	95.61088			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26955			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.47000	101.81673		8.47000	101.79379			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	109.17024		2.35000	109.56325			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.50500	98.38999		8.50500	98.36760			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.08627			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.94136			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.73000	105.80203		9.73000	105.77457			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.54880			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19665			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25567			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.04500	77.94700		10.04500	77.92624			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.44640			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.66228			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.89743			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67198			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.32750			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.21379			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.19727			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.14826			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.08074			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.03140			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.90201			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.86914			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.85064			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.83609			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.83665			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.78738			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.72266			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.72284			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.73631			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.64085			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.67290			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.65690			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.67355			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	100.00000		94.07216		100.00000	93.83033		570,000,000,000,000.00	5,700,000,000	5,700,000,000.00	
SY1119	On 29/07/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.14500		109.42569		7.14500	109.40470			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000		102.89350		8.91000	102.86899			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		101.75100		100.00000	101.48252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	95.41479	100.00000	95.16888		0.00		0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	28.34325	100.00000	28.27458		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.27757		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.08982		0.00		0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72701		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.55188		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.70399		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19175		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.20214		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.00103		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.49388		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.33325		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.14506		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.93500	105.15017	7.93500	105.12756		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.35957		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.39766		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.56283	7.83000	103.54087		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33861		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.38624		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.17604		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.33861		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.38624		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	80.72243	7.16000	103.23838		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.47955		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47194			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.65465			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62992			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.37628			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.29095			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.33670			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.39766			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.97159		8.73000	103.84895			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.33099			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38624			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.02500	93.36305		9.02500	100.86276			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.46414			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.53845			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.48337			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.46242			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61484			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.65084			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.64323			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.75061			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.24353			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.25112			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.45991			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94684	101.06155	6.92967				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.33099				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.61281				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.50240				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.57854				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	102.38386				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.74186				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.37316				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39227				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.37316				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.39227				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.40183				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.36169				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39227				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49738				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.49738				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.49738				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.65021				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.68841				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.64066				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.40396				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.45162				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.43256				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.18500	104.96084	8.18500	104.93783				212,810,000,000.00	26,000,000	1,296,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.94500		85.63419		9.94500	85.58153			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.13000		104.45561		8.13000	104.43300			583,734,000,000.00	71,800,000	21,706,600,000.00
TN20	On 17/09/2020	Spot Bond	9.21500		108.99867		9.21500	108.97200			622,934,000,000.00	67,600,000	9,392,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.83567		100.00000	0.83303			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.44500		109.93649		9.44500	109.90893			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53000		103.26557		9.53000	103.23903			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.56000		96.24245		9.56000	96.21803			812,600,000,000.00	85,000,000	2,320,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02492			0.00	50,000,000	50,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.82902			0.00	2,236,000,000	2,672,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.94064			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.92906			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.95336			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.95584			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.07558			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32375			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08122			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.89190			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88949			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.83704			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.82586			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.05355		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.05222		9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.05177		100.00000	10.02586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.48977			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.52088			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53813			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.54159			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.63788			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.84916			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.52764			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.84038			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.64541			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.64331			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.61369			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.36578			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.80251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.47230		0.00000	99.13669			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.23930			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.39523			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.64910			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.21697			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.98798			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.17965			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.76182			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.06628			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.78477			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.05695		100.00000	13.02532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.79555			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.34993			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.28647			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.28326			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.25774			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.14275			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.78162			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.59868			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.44359			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.67364			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.29592			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.60164			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.36500		110.03200		9.36500	110.00463			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54410			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86281			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.63000		104.54583		9.63000	104.51911			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.06935			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01640			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04686			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.08195			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.08349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.01810				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01871				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.04500	110.69815	7.04500	110.67732				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	244.05774	1.16000	244.01371				0.00	0	692,900,000.00
WSP1	On 28/05/2015	Spot Bond	7.00500	102.56431	7.00500	102.54513				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.79000	103.93505	7.79000	103.91348				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.11000	104.38577	8.11000	104.36323				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.42000	103.49748	8.42000	103.47429				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50500	103.38709	8.50500	103.36370				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.63500	93.71439	6.63500	93.69777				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96500	94.37079	5.96500	94.37078				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.56500	91.95848	6.56500	91.94225				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.95000	97.59763	5.95000	97.58210				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.63500	93.69777	6.63500	93.68115				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.50000	67.96709	7.50000	67.95349				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.57408	100.00000	40.49710				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.47637	100.00000	21.43562				0.00	0	0.00
Total for j-Bonds :										64,430,980,669,765,000.00	19,181,207,800	79 245 262 200.00
Grand Total:										64,430,983,888,119,300.00	19,181,236,255	79 248 929 145.00