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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/07/2014	Any day expiry		10.66640	10.66640		10.68890	10.68890		10.02	74,664,800.00	7,000	0.00
\$ / R	On 16/07/2014	Any day expiry		10.71730	10.71730		10.68890	10.68890		9.94	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	31.94830	0.03195	26.74850	0.02675	31.948	9.94	0.00	0	5,000.00
\$ / R	On 16/07/2014	Any day expiry	10.73	Put	31.37550	0.03138	58.36870	0.05837	31.376	10.94	0.00	0	5,000.00
\$ / R	On 28/07/2014	Any day expiry		10.73500	10.73500		10.70820	10.70820		9.60	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.52	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	46.73780	0.04674	42.99430	0.04299	46.738	10.15	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.73670	10.73670		10.71000	10.71000		9.69	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	120.02300	0.12002	141.95250	0.14195	120.023	10.06	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.02850	0.00003	0.02390	0.00002	0.029	23.43	0.00	0	500.00
\$ / R	On 07/08/2014	Any day expiry		10.75270	10.75270		10.72580	10.72580		9.83	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	140.17810	0.14018	159.44610	0.15945	140.178	10.11	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	55.26960	0.05527	50.23890	0.05024	55.270	10.53	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	202.56960	0.20257	224.43890	0.22444	202.570	10.53	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.75450	10.75450		10.72760	10.72760		9.87	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	116.20020	0.11620	105.74270	0.10574	116.200	9.90	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry		10.77930	10.77930		10.75230	10.75230		9.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	13.67220	0.01367	15.80530	0.01581	13.672	9.79	0.00	0	19,547.00

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 22/08/2014	Any day expiry	12.07	Call	2.21030	0.00221	2.16470	0.00216	2.210	15.39	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.78820	10.78820	10.76120	10.76120		10.05	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	154.51150	0.15451	172.64510	0.17265	154.511	10.05	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.42160	0.00042	0.40820	0.00041	0.422	17.58	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.79000	10.79000	10.76300	10.76300		10.06	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.01120	0.00001	0.01110	0.00001	0.011	19.90	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	91.64570	0.09165	86.21550	0.08622	91.646	10.80	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.80960	10.80960	10.78260	10.78260		10.02	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	203.17790	0.20318	191.48940	0.19149	203.178	9.95	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.82210	10.82210	10.79500	10.79500		10.03	186,583,826.10	17,241	677,242.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.19160	0.00019	0.26510	0.00027	0.192	16.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.24280	0.00024	0.33100	0.00033	0.243	15.97	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.25770	0.00026	0.35000	0.00035	0.258	15.89	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.34740	0.00035	0.46330	0.00046	0.347	15.46	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	3.82450	0.00382	4.58360	0.00458	3.824	12.01	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	7.14980	0.00715	8.70940	0.00871	7.150	10.83	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	9.66050	0.00966	11.82610	0.01183	9.660	10.30	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	12.78730	0.01279	15.69500	0.01569	12.787	9.81	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	13.19940	0.01320	16.20390	0.01620	13.199	9.76	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	13.62640	0.01363	16.73070	0.01673	13.626	9.71	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	14.52720	0.01453	17.84120	0.01784	14.527	9.60	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	15.49460	0.01549	19.03130	0.01903	15.495	9.49	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	20.65450	0.02065	25.07430	0.02507	20.654	9.54	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	31.64280	0.03164	37.72560	0.03773	31.643	9.62	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	457.08240	0.45708	436.52700	0.43653	457.082	9.64	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	34.98240	0.03498	41.52700	0.04153	34.982	9.64	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	51.04170	0.05104	59.58660	0.05959	51.042	9.71	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	377.88250	0.37788	359.86070	0.35986	377.883	9.73	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	55.78250	0.05578	64.86070	0.06486	55.783	9.73	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	370.36810	0.37037	352.61650	0.35262	370.368	9.74	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	60.83070	0.06083	70.45300	0.07045	60.831	9.75	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	69.00070	0.06900	79.45750	0.07946	69.001	9.78	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	326.95760	0.32696	310.87980	0.31088	326.958	9.80	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	74.85760	0.07486	85.87980	0.08588	74.858	9.80	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	81.04830	0.08105	92.64330	0.09264	81.048	9.82	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	306.37220	0.30637	291.15370	0.29115	306.372	9.83	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	84.27220	0.08427	96.15370	0.09615	84.272	9.83	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	101.69350	0.10169	115.02200	0.11502	101.694	9.88	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	261.37950	0.26138	248.18730	0.24819	261.380	9.90	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	125.53080	0.12553	140.59210	0.14059	125.531	9.94	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	215.33060	0.21533	204.42480	0.20442	215.331	9.98	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	178.83820	0.17884	196.91750	0.19692	178.838	10.11	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	184.69240	0.18469	203.02230	0.20302	184.692	10.15	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	172.73620	0.17274	164.21100	0.16421	172.736	10.20	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	150.17190	0.15017	143.03090	0.14303	150.172	10.45	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	139.97500	0.13998	133.46470	0.13346	139.975	10.57	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	118.74720	0.11875	113.55550	0.11356	118.747	10.87	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	296.64720	0.29665	318.55550	0.31856	296.647	10.87	0.00	0	402.00

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	11.10	Call	93.90420		0.09390		90.24560	0.09025	93.904	11.29	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	91.73390		0.09173		88.20670	0.08821	91.734	11.33	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	66.31210		0.06631		64.29560	0.06430	66.312	11.91	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	52.84310		0.05284		51.57840	0.05158	52.843	12.33	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	47.40840		0.04741		46.40820	0.04641	47.408	12.56	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	40.84180		0.04084		40.14440	0.04014	40.842	12.87	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	39.16340		0.03916		38.54000	0.03854	39.163	12.96	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	38.35450		0.03835		37.76660	0.03777	38.354	13.00	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	716.25450		0.71625	742.76660	0.74277		716.254	13.00	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	37.56500		0.03757	37.01050	0.03701		37.565	13.05	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	19.39100		0.01939	19.48840	0.01949		19.391	14.56	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	13.51200		0.01351	13.65990	0.01366		13.512	14.94	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,191.41200		1.19141	1,218.65990	1.21866		1,191.412	14.94	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	6.39290		0.00639	6.50720	0.00651		6.393	15.33	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	5.10760		0.00511	5.20740	0.00521		5.108	15.45	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	4.56390		0.00456	4.65650	0.00466		4.564	15.51	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	3.96390		0.00396	4.04790	0.00405		3.964	15.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	1.64960		0.00165	1.68970	0.00169		1.650	16.03	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.83490		10.83490	10.80790	10.80790			10.29	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	62.00070		0.06200	70.97560	0.07098		62.001	9.87	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	72.84370		0.07284	82.64780	0.08265		72.844	9.92	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.84220		10.84220	10.81520	10.81520			10.38	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	178.78460		0.17878	193.52610	0.19353		178.785	10.32	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.57090		0.00157	1.69520	0.00170		1.571	16.66	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.84770		10.84770	10.82080	10.82080			10.36	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.11830		0.00012	0.14400	0.00014		0.118	18.03	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	162.89310		0.16289	156.43830	0.15644		162.893	10.80	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.86420		10.86420	10.83740	10.83740			10.46	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	282.82090		0.28282	270.60250	0.27060		282.821	10.34	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.90410		10.90410	10.87750	10.87750			10.82	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.50920		0.00051	0.56030	0.00056		0.509	17.54	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	200.85160		0.20085	214.42910	0.21443		200.852	10.69	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	147.20920		0.14721	142.74050	0.14274		147.209	12.08	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	9.25080		0.00925	8.42000	0.00842		9.251	18.34	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.91580		10.91580	10.88930	10.88930			10.87	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	30.53700		0.03054	34.25810	0.03426		30.537	10.36	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	65.22610		0.06523	64.00030	0.06400		65.226	14.54	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.95680		10.95680	10.93040	10.93040			11.14	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	214.57770		0.21458	228.40680	0.22841		214.578	10.93	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	22.49730		0.02250	22.41390	0.02241		22.497	20.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.96270		10.96270	10.93630	10.93630			11.16	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.20180		0.00120	1.30300	0.00130		1.202	17.13	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	204.46450		0.20446	198.21500	0.19822		204.465	12.14	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.98810		10.98810	10.96170	10.96170			11.34	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.99000		10.99000	10.96370	10.96370			11.34	2,472,750.00	225	171,888.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	5.98080		0.00598	6.35230	0.00635		5.981	14.15	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	10.71410		0.01071	11.33670	0.01134		10.714	12.86	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	19.34160		0.01934	20.40840	0.02041		19.342	11.61	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	23.13890	0.02314	25.07260	0.02507	23.139	11.24	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	31.40040	0.03140	34.36020	0.03436	31.400	11.04	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	930.72800	0.93073	907.96390	0.90796	930.728	10.91	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	40.72800	0.04073	44.26390	0.04426	40.728	10.91	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	756.66960	0.75667	735.29110	0.73529	756.670	10.66	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	73.25300	0.07325	78.49100	0.07849	73.253	10.61	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	74.98030	0.07498	80.29990	0.08030	74.980	10.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	76.74130	0.07674	82.14340	0.08214	76.741	10.58	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	80.36800	0.08037	85.93370	0.08593	80.368	10.56	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	92.10060	0.09210	100.50560	0.10051	92.101	10.48	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	94.18540	0.09419	103.29440	0.10329	94.185	10.47	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	108.31310	0.10831	118.01850	0.11802	108.313	10.55	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	114.33210	0.11433	124.27330	0.12427	114.332	10.58	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	123.76380	0.12376	134.05360	0.13405	123.764	10.63	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	140.56250	0.14056	151.41970	0.15142	140.563	10.71	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	151.29710	0.15130	162.48790	0.16249	151.297	10.76	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	178.26370	0.17826	190.20960	0.19021	178.264	10.87	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	450.64780	0.45065	436.60260	0.43660	450.648	10.91	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	444.88490	0.44488	430.94370	0.43094	444.885	10.93	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	230.75300	0.23075	243.90290	0.24390	230.753	11.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	379.98930	0.37999	367.21440	0.36721	379.989	11.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	285.70210	0.28570	299.85470	0.29985	285.702	11.23	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	323.95530	0.32396	341.12660	0.34113	323.955	11.34	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	387.28300	0.38728	405.58310	0.40558	387.283	11.66	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	455.14660	0.45515	474.43730	0.47444	455.147	11.98	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	171.17370	0.17117	166.42120	0.16642	171.174	12.94	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	150.97980	0.15098	147.02590	0.14703	150.980	13.29	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	147.65070	0.14765	143.80380	0.14380	147.651	13.36	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	146.02020	0.14602	142.22560	0.14223	146.020	13.39	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	99.91670	0.09992	97.57480	0.09757	99.917	14.58	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	98.92620	0.09893	96.61580	0.09662	98.926	14.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	90.58750	0.09059	88.39940	0.08840	90.588	14.91	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	75.33550	0.07534	73.69660	0.07370	75.336	15.50	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	74.63140	0.07463	73.01650	0.07302	74.631	15.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	41.66140	0.04166	41.14630	0.04115	41.661	17.71	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	39.89550	0.03990	39.43450	0.03943	39.896	17.90	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	35.75030	0.03575	36.12060	0.03612	35.750	18.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	35.53420	0.03553	35.92410	0.03592	35.534	18.61	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	15.80500	0.01581	15.61410	0.01561	15.805	23.32	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99590	10.99590	10.96950	10.96950		11.33	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	221.79260	0.22179	234.61610	0.23462	221.793	11.01	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	33.23460	0.03323	33.97700	0.03398	33.235	21.05	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.01150	11.01150	10.98520	10.98520		11.33	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.93130	0.00193	2.08040	0.00208	1.931	16.81	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	265.36300	0.26536	257.38810	0.25739	265.363	11.95	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.08210	11.08210	11.05620	11.05620		11.66	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.22360	0.00322	3.50610	0.00351	3.224	16.45	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	232.61900	0.23262	245.55920	0.24556	232.619	11.11	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 28/01/2015	Any day expiry	11.20	Call	334.11130	0.33411	325.47970	0.32548	334.111	11.95	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	57.91920	0.05792	58.83060	0.05883	57.919	22.60	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13780	11.13780	11.11210	11.11210		11.88	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	239.98070	0.23998	252.66240	0.25266	239.981	11.23	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	72.90880	0.07291	71.57720	0.07158	72.909	22.97	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.13980	11.13980	11.11410	11.11410		11.88	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.24740	0.00425	4.45030	0.00445	4.247	16.14	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	410.26370	0.41026	400.28320	0.40028	410.264	11.88	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.17560	11.17560	11.15000	11.15000		11.91	0.00	0	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	67.86410	0.06786	72.77730	0.07278	67.864	11.30	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	102.92510	0.10293	109.68640	0.10969	102.925	11.14	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	143.59120	0.14359	152.21700	0.15222	143.591	11.01	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	223.28770	0.22329	234.43250	0.23443	223.288	11.21	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	240.03000	0.24003	251.57890	0.25158	240.030	11.28	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	289.59950	0.28960	302.23330	0.30223	289.600	11.47	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	219.27080	0.21927	213.11410	0.21311	219.271	14.12	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	141.72760	0.14173	137.39020	0.13739	141.728	15.70	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	107.69410	0.10769	104.24660	0.10425	107.694	16.82	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	85.14680	0.08515	82.57570	0.08258	85.147	21.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.19750	11.19750	11.17200	11.17200		12.05	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	246.10400	0.24610	258.68630	0.25869	246.104	11.32	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	72.13720	0.07214	68.58780	0.06859	72.137	22.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.26210	11.26210	11.23710	11.23710		12.22	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	251.09720	0.25110	262.09370	0.26209	251.097	11.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	79.12280	0.07912	76.64510	0.07665	79.123	22.54	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.32240	11.32240	11.29810	11.29810		12.46	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	255.31360	0.25531	265.26740	0.26527	255.314	11.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	79.33160	0.07933	79.08720	0.07909	79.332	22.33	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.35560	11.35560	11.33180	11.33180		12.55	4,542,240.00	400	9,846.00
\$ / R	On 26/06/2015	Any day expiry			11.38470	11.38470	11.36120	11.36120		12.68	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	259.70530	0.25971	266.72380	0.26672	259.705	11.58	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	79.15760	0.07916	78.20150	0.07820	79.158	22.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.45400	11.45400	11.43090	11.43090		12.86	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	266.57050	0.26657	274.80110	0.27480	266.570	11.74	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.57990	0.08758	86.43320	0.08643	87.580	22.29	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.51600	11.51600	11.49240	11.49240		13.04	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	274.06650	0.27407	282.23180	0.28223	274.067	11.93	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	84.42770	0.08443	83.15330	0.08315	84.428	22.02	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.55450	11.55450	11.53060	11.53060		13.18	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	202.94610	0.20295	209.45160	0.20945	202.946	11.91	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	306.61410	0.30661	301.73940	0.30174	306.614	16.20	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.58440	11.58440	11.56040	11.56040		13.30	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	279.65590	0.27966	287.12540	0.28713	279.656	12.07	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	89.73140	0.08973	83.70590	0.08371	89.731	21.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.64850	11.64850	11.62410	11.62410		13.45	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	284.75750	0.28476	292.47940	0.29248	284.758	12.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	93.60880	0.09361	92.01420	0.09201	93.609	21.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.70840	11.70840	11.68350	11.68350		13.56	0.00	0	0.00

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 25/11/2015	Any day expiry	10.80	Put	288.21450	0.28821	296.32010	0.29632	288.215	12.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	84.68110	0.08468	82.83490	0.08283	84.681	21.48	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.74900	11.74900	11.72390	11.72390		13.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,111.76850	1.11177	1,095.99890	1.09600	1,111.769	12.46	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.76400	11.76400	11.73870	11.73870		13.66	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	290.36120	0.29036	298.48000	0.29848	290.361	12.33	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.00460	0.08100	79.06550	0.07907	81.005	21.46	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.82210	10.82210	10.79500	10.79500		10.03	0.00	0	924.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.99000	10.99000	10.96370	10.96370		11.34	54,950.00	5	57.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	45,646.30010	0.45646	44,231.82340	0.44232	45,646.300	10.90	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.17560	11.17560	11.15000	11.15000		11.91	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.54590	18.54590	18.43290	18.43290		9.95	32,993,156.10	1,779	44,360.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	6.44100	0.00644	8.79220	0.00879	6.441	13.55	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	16.86200	0.01686	19.59120	0.01959	16.862	11.08	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	20.13670	0.02014	23.33270	0.02333	20.137	10.43	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	27.93330	0.02793	36.28240	0.03628	27.933	9.35	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	33.15570	0.03316	43.22690	0.04323	33.156	9.38	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	150.52680	0.15053	130.16010	0.13016	150.527	10.76	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	76.30520	0.07631	68.10670	0.06811	76.305	11.52	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	71.60170	0.07160	64.31160	0.06431	71.602	11.59	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	52.53190	0.05253	47.15700	0.04716	52.532	12.11	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.81560	18.81560	18.70390	18.70390		11.11	17,874,820.00	950	10,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	375.71740	0.37572	427.26480	0.42726	375.717	10.86	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.94500	18.94500	18.83430	18.83430		11.37	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	284.89640	0.28490	325.91590	0.32592	284.896	10.72	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	397.93160	0.39793	447.54350	0.44754	397.932	10.97	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	457.98460	0.45798	511.50560	0.51151	457.985	11.09	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	164.68680	0.16469	151.44360	0.15144	164.687	14.18	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	95.99170	0.09599	90.17350	0.09017	95.992	14.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	94.39790	0.09440	88.75050	0.08875	94.398	14.39	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.10470	19.10470	18.99550	18.99550		11.79	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.37860	19.37860	19.27330	19.27330		12.28	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10644	0.10644	0.10630	0.10630		12.46	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10816	0.10816	0.10803	0.10803		13.86	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11009	0.11009	0.10998	0.10998		14.18	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.68570	14.68570	14.71160	14.71160		10.07	0.00	0	70,159.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	8.35100	0.00835	7.83960	0.00784	8.351	10.79	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	21.09130	0.02109	19.35590	0.01936	21.091	10.06	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	34.10750	0.03411	31.24800	0.03125	34.108	9.85	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	92.27320	0.09227	85.91380	0.08591	92.273	9.94	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	100.65480	0.10065	93.86000	0.09386	100.655	9.95	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	37.66120	0.03766	40.37390	0.04037	37.661	12.75	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	12.42220	0.01242	14.55380	0.01455	12.422	14.25	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.91960	14.91960	14.94760	14.94760		11.04	0.00	0	13,670.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	41.42180		0.04142		38.04690	0.03805	41.422	11.45	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.90070		0.06290		58.43180	0.05843	62.901	11.13	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	116.23150		0.11623		119.94420	0.11994	116.231	13.86	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.17940		15.17940		15.20900	15.20900		11.56	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.43430		15.43430		15.46790	15.46790		12.05	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			500.91700		500.91700		497.91800	497.91800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			508.33000		508.33000		505.29300	505.29300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			516.16500		516.16500		513.08500	513.08500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.47100		426.47100		425.30600	425.30600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.78300		432.78300		431.60600	431.60600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.49200		502.49200		500.55200	500.55200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			509.92800		509.92800		507.96600	507.96600			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			456.81700		456.81700		454.94500	454.94500			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			463.57800		463.57800		461.68400	461.68400			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			470.72300		470.72300		468.80400	468.80400			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.08250		10.08250		10.09480	10.09480		10.24	0.00	0	14,005.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.17710		10.17710		10.19110	10.19110		10.27	0.00	0	7,835.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	48.54820		0.04855		46.71710	0.04672	48.548	10.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	117.85420		0.11785		113.00900	0.11301	117.854	10.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	334.62520		0.33463		342.57550	0.34258	334.625	10.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	104.16700		0.10417		106.03550	0.10604	104.167	11.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	96.00160		0.09600		97.67420	0.09767	96.002	11.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.28440		10.28440		10.29970	10.29970		10.79	0.00	0	306.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.39150		10.39150		10.40930	10.40930		11.31	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.04600		10.04600		10.04890	10.04890		9.42	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.18000		10.18000		10.18390	10.18390		10.33	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			38.33650		38.33650		-31.86430	-31.86430			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			755.73390		755.73390		734.70270	734.70270			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			842.16390		842.16390		820.57300	820.57300			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			10.46280		10.46280		-4.40490	-4.40490			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			694.77130		694.77130		673.65880	673.65880			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			97.29360		97.29360		94.60340	94.60340			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			271.99820		271.99820		333.22490	333.22490			0.00	0	24.00

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 CAFW	On 06/08/2014	Can-Do Future		56.72300	56.72300		55.21760	55.21760			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.09200	12.09200		12.11520	12.11520		10.62	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.29020	12.29020		12.31490	12.31490		11.46	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.51100	12.51100		12.53770	12.53770		12.12	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73370	1.73370		1.73060	1.73060		9.95	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75210	1.75210		1.74920	1.74920		10.89	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.03904	124.03904		124.03331	124.03331			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.41002	124.41002		124.40588	124.40588			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		9.58338	84.94404		9.65517	84.41091			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.68232	82.41750		9.75629	81.87754			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.78026	83.68865		9.85656	83.14111			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		455.44100	455.44100		453.64500	453.64500			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		462.18100	462.18100		460.36400	460.36400			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		469.30400	469.30400		467.46300	467.46300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.24148	117.24148		117.23706	117.23706			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.99227	118.99227		118.98932	118.98932			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		122.18944	122.18944		122.18404	122.18404			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future		124.01398	124.01398		124.01015	124.01015			0.00	0	900.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		122.33634	122.33634		122.33087	122.33087			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.81783	122.81783		122.81399	122.81399			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.07975	128.07975		128.07376	128.07376			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.99239	129.99239		129.98795	129.98795			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		217.33200	217.33200		217.36600	217.36600			0.00	0	713.00
IGOV	On 06/11/2014	Index Future		220.57600	220.57600		220.61300	220.61300			0.00	0	640.00
IGOV	On 05/02/2015	Index Future		224.00200	224.00200		224.04100	224.04100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014		Index Future	588.88800	588.88800		588.98100	588.98100			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.74800	597.74800		597.84400	597.84400			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.29707	143.29707		143.31204	143.31204			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	5.80000	94.20000		5.81000	94.19000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.07000	93.93000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.12000	93.88000		6.15000	93.85000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.25000	93.75000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.31000	93.69000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.45000	93.55000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.69000	93.31000		6.74000	93.26000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.93000	93.07000		6.98000	93.02000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.15000	92.85000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.31000	92.69000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.45000	92.55000		7.50000	92.50000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.58000	92.42000		7.63000	92.37000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.45440	9.45440		9.47530	9.47530		6.99	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.52050	9.52050		9.54220	9.54220		8.50	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35700	1.35700		1.36280	1.36280			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.35760	1.35760		1.36340	1.36340			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.70629	112.52878		6.72485	112.50850		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	6.93751	107.38314		6.96024	107.36399		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.27671	109.03962		7.30815	109.02109		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	8.26317	118.58790		8.33481	117.97790		8.86	134,004,327.00	1,130	40,078.00
R186	On 07/08/2014	7.60	Call	11.69000	0.01169		6.87000	0.00687	11.690	8.61	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	281.41000	0.28141		192.54000	0.19254	281.410	8.76	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	997.34000	0.99734		749.76000	0.74976	997.340	8.86	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	497.86000	0.49786		723.28000	0.72328	497.860	8.96	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	104.79000	0.10479		179.66000	0.17966	104.790	9.10	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	21.33000	0.02133		42.72000	0.04272	21.330	9.23	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	1.87000	0.00187		4.67000	0.00467	1.870	9.38	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.34122	120.34405		8.41531	119.72656		9.50	0.00	0	23,112.00
R186	On 06/11/2014	9.17	Put	495.69000	0.49569		598.06000	0.59806	495.690	9.80	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.41501	116.90486		8.49173	116.27880		10.02	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	1,664.83000	1.66483		1,858.64000	1.85864	1,664.830	10.26	0.00	0	9,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			286.99492		286.99492		287.20482	287.20482			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.28050		291.28050		291.49731	291.49731			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.91780		102.20427		5.93083	102.19959		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			230.00003		230.00003		229.99021	229.99021		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			233.43456		233.43456		233.42781	233.42781			15,406,680,960.00	66,000	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.08569		101.42389		8.14744	101.05368		7.32	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.17355		99.00587		8.23772	98.63142		8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.25893		100.53265		8.32579	100.15327		8.10	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			7.19569		106.22887		7.27411	106.01125		2.86	4,036,697.06	38	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	32.08000		0.03208		18.32000	0.01832	32.080	2.79	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.31697		103.63908		7.40268	103.41960		2.96	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	224.52000		0.22452		179.65000	0.17965	224.520	2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	323.46000		0.32346		263.75000	0.26375	323.460	2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.44070		105.23747		7.53543	105.01549		2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,231.81000		1.23181		1,103.89000	1.10389	1,231.810	2.90	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			8.70871		94.29493		8.80053	93.55997			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.78565		95.69161		8.88022	94.94700			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.86003		93.16033		8.95757	92.40503			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.96777		95.78213		9.02925	95.21590			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			9.04210		97.20083		9.10526	96.62755			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.11413		94.44243		9.17912	93.86109			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48200		103.01821		7.55464	102.74948		4.16	5,769,019.76	56	14,507.00
R204	On 07/08/2014	Bond Future	7.78	Put	89.06000		0.08906		146.33000	0.14633	89.060	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.58817		104.54382		7.66569	104.27244		4.21	0.00	0	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
R204	On 06/11/2014	Bond Future	7.99	Put	442.72000		0.44272		528.33000	0.52833	442.720	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.69080		102.12166		7.77398	101.84695		4.34	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			9.02608		101.01372		9.08240	100.44023			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future			9.09858		98.08384		9.15645	97.50310			50,022,758.40	510	9,580.00
R2048	On 05/02/2015	Bond Future			9.16911		99.59635		9.22864	99.00753			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			7.72434		98.47296		7.79155	98.18385		5.30	4,135,864.32	42	33,961.00
R207	On 06/11/2014	Bond Future			7.82204		99.93125		7.89288	99.63913		5.40	0.00	0	434.00
R207	On 05/02/2015	Bond Future			7.91757		97.83123		7.99258	97.53542		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.99102		99.48187		8.07111	99.18015		5.58	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,499.71000		1.49971		1,376.97000	1.37697	1,499.710	5.45	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.88798		96.66704		7.95500	96.33882		6.20	16,433,396.80	170	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	75.77000		0.07577		124.24000	0.12424	75.770	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.98116		94.70074		8.05128	94.36885		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	523.39000		0.52339		613.71000	0.61371	523.390	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.07054		96.16132		8.14409	95.82517		6.63	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			8.88596		77.13299		8.95738	76.58992		13.11	7,713,299.00	100	10,760.00
R209	On 06/11/2014	Bond Future			8.95677		75.12905		9.03009	74.57897		14.72	7,512,905.00	100	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,090.91000		1.09091		944.99000	0.94499	1,090.910	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,756.62000		1.75662		1,548.20000	1.54820	1,756.620	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,435.98000		2.43598		2,174.22000	2.17422	2,435.980	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,625.59000		2.62559		2,350.46000	2.35046	2,625.590	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,823.76000		2.82376		2,535.37000	2.53537	2,823.760	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,524.38000		1.52438		1,734.79000	1.73479	1,524.380	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	971.81000		0.97181		1,125.08000	1.12508	971.810	15.04	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	834.77000		0.83477		971.86000	0.97186	834.770	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	394.22000		0.39422		471.26000	0.47126	394.220	15.33	0.00	0	2,050.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.00	Put	354.19000		0.35419		424.93000	0.42493	354.190	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	315.45000		0.31545		380.04000	0.38004	315.450	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.02420		76.28789		9.09953	75.72991		14.93	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			172.17600		172.17600		172.16908	172.16908			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.70784		172.70784		172.70293	172.70293			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.80160		130.80160		130.79962	130.79962			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75493		132.75493		132.75464	132.75464			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.03693		136.03693		136.03213	136.03213			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.06848		138.06848		138.06532	138.06532			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.72214		88.19290		8.80373	87.56598		11.38	11,465,077.00	130	23,660.00
R213	On 06/11/2014	Bond Future			8.79817		85.95834		8.88211	85.32325		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.87194		87.28390		8.95840	86.63977		13.05	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			8.96553		78.08684		9.02685	77.60012		13.57	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future			9.03607		75.95544		9.09900	75.46259		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,282.10000		3.28210		3,007.65000	3.00765	3,282.100	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	689.94000		0.68994		792.08000	0.79208	689.940	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.10450		77.12680		9.16918	76.62691		15.63	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			21,242.48000		21,242.48000		21,226.63000	21,226.63000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03100		5.03100		5.03440	5.03440		7.23	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.01970		5.01970		5.02320	5.02320		8.81	0.00	0	0.00

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 :										15,966,960,846.54	95,876	3 618 444.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29654				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.21000	103.77735	7.21000	103.75738				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.47220				0.00	0	3,450,000,000.00
AA05	On 22/03/2019	Spot Bond	8.71000	105.06477	8.71000	105.04043			67,938,000,000,000.00	7,800,000,000	3,900,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.03666				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.39500	102.87684	9.39500	102.85103				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.12536				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.22705				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.57500	96.82445	9.57500	96.79984				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.31000	102.99447	7.31000	102.97438			731,000,000.00	100,000	120,000,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.58142				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.83500	105.60532	8.83500	105.58051				0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond	1.38000	138.21045	1.38000	138.18478				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.22000	128.27123	2.22000	272.20059				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.07714				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.28021				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.59458				0.00	4,500,000,000	3,330,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.61897				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.63508				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.89575				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.32967				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.14964				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.97000	106.10945		7.97000	106.08692			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14229			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.65000	103.17148		7.65000	103.15018			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56313			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10205			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13564			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.05433			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.18371			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46773			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56109			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35153			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58684			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000	130.60976		2.92000	130.58014			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.13000	118.51471		4.13000	118.48393			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.88000	104.80582		4.88000	104.77634			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.87000	105.42308		5.87000	105.39064			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.23500	107.61423		11.23500	107.58226			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05138			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.45556			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.47978			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50220			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.63000	112.31746		4.63000	112.28679			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	59.18659		100.00000	59.04322			0.00	0	0.00

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	1.96000	171.83699		1.96000	171.80239			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.72881		2.76000	160.69300			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000	174.06982		1.99000	174.03464			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18058		7.91000	105.18058			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	184.23674		1.79000	184.20050			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.23125	75.61173		8.23125	75.59535			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.23125	75.61173		8.23125	75.59535			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	100.49942			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18769			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01024			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.19000	101.26320		7.19000	101.24385			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	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37785			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50000	111.10926		7.50000	111.08703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01918			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		95.91882		2.54500	107.95621			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50500		101.86844		2.50500	157.51296			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.75532		2.39000	209.79522			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.73000		91.55433		9.73000	91.53070			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.38537			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.43500			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		106.98591		9.63000	106.95843			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.71500		106.35343		9.71500	106.32588			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.10000		90.39124		9.10000	90.36927			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.46000			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		105.65285		9.81000	105.62522			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.75388			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.65430			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.38500		107.91541		8.38500	107.89133			1,677,000,000.00	200,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.10500		104.15890		9.10500	104.13357			9,105,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000		102.60008		7.16000	102.58046			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.03000		97.31654		9.03000	97.29305			903,000,000.00	100,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.93500		95.15547		9.93500	95.13040			19,870,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.86000		105.42705		7.86000	105.40497			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.03000		218.01106		2.03000	276.16390			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		127.29655		1.32000	130.11176			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02000		130.06247		2.02000	132.64802			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00466		100.00000	0.00464			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		58.88847		100.00000	58.74581			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.66000		106.48824		11.66000	106.45545			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55611			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.76569		100.00000	3.75656			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.59547			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.15337			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.44524		100.00000	22.39087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51674			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.08959		11.00000	64.07127			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	22.44524		100.00000	22.39087			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	100.61521			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67558			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58827			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60648			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61449			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.82285			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.82285			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.84574			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57373			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.84574			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.79998			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.27835			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56345			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44548			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59559			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.61356			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.62079			0.00	0	0.00

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	100.60625			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57373			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.55000	102.57505		9.55000	102.61616			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.76981			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.44551			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	84.03299			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.96516			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.02346			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.58819			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17419			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17419			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05300			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56999			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56562			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.61710			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95895			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.61671			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36675			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.35283			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60379			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.37866			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.10212			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.59040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57895			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52062			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50820			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53232			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57749			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55196			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52282			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53086			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.30686		10.23000	103.27885			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53871			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52647			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.85257			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.65000	101.31191		9.65000	101.28582			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57523			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.48881		1.75000	114.55012			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85684			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53140			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55918			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57715			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54119			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.57356			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11984			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.53466			0.00	0	0.00

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	102.46032		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.53472		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.77114		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.57356		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.56241		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.59321		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.60267		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14461		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.41364		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.60494		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.60494		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63455		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.56278		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64079		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.90649		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63455		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.18362		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.61733		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.60587		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.98972		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.85735		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52679		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.52175		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.08303		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.53544			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.53760			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.55918			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.52751			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52679			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.58166			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.44503			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.72148			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.86687			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73041			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.81582			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.56200	100.00000	15.52430			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.10577			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22121			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.29809			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.98129			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.97920			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.97642			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	99.98035			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.17000	99.05451	8.17000	99.03284			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	99.97458			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	99.97033			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.63000	102.70604	8.63000	102.68246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.41000	115.85567		9.41000	115.82657			0.00	0	10,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	84.81729		100.00000	84.62668			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.31000	109.25267		7.31000	109.23136			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	97.84947		100.00000	97.58713			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.47000	99.84517		9.47000	99.82007			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.93033		100.00000	13.89950			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.18000	99.93200		10.18000	99.90505			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75500	162.27158		2.75500	162.23543			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77243			0.00	0	2,800,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71297			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75100			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10818			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	100.64111			0.00	0	2,290,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36382			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49116			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	100.54119			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67953			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92163			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.11500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.81805			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000		127.25562		2.64000	289.62337			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.66457			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.49074			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48353			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37389			0.00	0	1,280,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.12000		105.19697		9.12000	105.17134			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45021			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84658			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.97746			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.42097			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.22508			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.67500		100.56469		9.67500	100.53872		19,350,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.46500		108.15716		7.46500	108.13550			0.00	0	100,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		30.02398		100.00000	29.89195		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.34571			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31558			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.63000		102.73287		7.63000	102.71174			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.98500		105.49056		8.98500	105.46522			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.18812		102.69030		11.18812	101.81683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.14181	100.93066		11.14181	100.75392			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18520	100.84765		11.18520	100.70593			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49023			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22724	100.69674		11.22724	100.62583			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.02036	99.93841		12.02036	99.86706			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50165			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50165			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50172			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.43812	99.87119		11.43812	100.11433			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.36461	101.66101		11.36461	100.65050			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.14181	100.93066		11.14181	100.75392			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.30474	100.90187		11.30474	100.76052			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.47524	95.57727		10.47524	100.36965			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47658			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46698			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46698			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44239			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99795			0.00	0	73,037,200.00
BAYA23	On 30/06/2017	Spot Bond	10.86193	99.69418		10.86193	99.96683			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.76000	99.00471		11.76000	98.85460			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45357			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.68500	69.16414		11.68500	96.61128			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99795			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43335			0.00	0	0.00

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	89.56661	9.28000	100.42470			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.46028			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.52000	67.94057	11.52000	96.46298			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.44686			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.45805			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.45805			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.87032			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44149			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.46719			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.55855			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99795			0.00	0	182,645,700.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.46719			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.44239			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.45157			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.46729			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33972			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.18812	102.77668	14.18812	101.93537			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.40860	100.65064	15.40860	100.60283			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.28441	100.56606	14.28441	100.58005			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.60240			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.60240			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.60240			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.62444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52490			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.24035		100.00000	18.20575			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.52405		100.00000	19.47675			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.76908		100.00000	17.72604			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.26152		100.00000	13.22939			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.49089		100.00000	11.46305			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.93052			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.17575			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18649			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.46874		100.00000	7.45064			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.46874		100.00000	7.45064			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000	104.34542		1.93000	177.94143			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000	93.22869		8.33000	145.86701			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000	94.52595		8.33000	146.22409			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500	97.28246		8.71500	97.25979			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.81195			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54412			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000	99.02885		8.12000	99.00743			1,624,000,000,000.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04007			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92566			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92404			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91864			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91324			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89791			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.65425		100.00000	16.61346			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48718			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56174			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.59369			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60434			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73211			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.90243			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	16.29073		100.00000	16.25083			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	16.29073		100.00000	16.25083			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57119			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61590			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62809			0.00	0	2,920,000,000.00
BG42A4	On 15/03/2017	Spot Bond		8.53500	103.58805		8.53500	103.56453			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66463			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72942			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.30574		100.00000	9.28320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	7.00000	104.71344		7.00000	104.69344			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.83172			0.00	0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33044			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.82000	65.88210		8.82000	100.54134			26,460,000,000,000.00	3,000,000,000	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.66777			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.14109			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.41559			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99453			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.15716			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98552			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.03641			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12887			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.51295			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.14509			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	58.76192		100.00000	58.61956			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.31672		100.00000	18.27234			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59104			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.23005			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000	104.22379		7.45000	104.20297			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.63500	111.89616		9.63500	111.86755			1,927,000,000.00	200,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.35766			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.28500	104.06473		9.28500	104.03907			2,785,500,000.00	300,000	1,414,033,300.00
CBL12	On 06/09/2018	Spot Bond	11.43000	103.73603		11.43000	103.70470			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.14398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond		11.68000	104.86839		11.68000	104.83552			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.37484			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.52500	101.33364		9.52500	101.30802			3,810,000,000.00	400,000	1,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.54779			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.12000	100.45776		12.12000	100.42512			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.42726			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.84156			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.44105			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.42500	93.43516		10.42500	93.40935			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.16000	114.77264		10.16000	114.74157			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.01000	111.05856		10.01000	111.02893			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.34000	115.88523		9.34000	115.85649			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15073			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.88500	103.87272		11.88500	103.84014			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.56468			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.56326			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.87728			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.81959			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.79315			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01408			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.05408			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39914			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.41483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.43319			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.09687			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.07490			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.19102			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46993			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58830			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.56765			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.45666		10.11000	100.42974			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20321			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.90007		2.76000	119.87324			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	116.93549		3.14000	119.87284			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.12336		8.25000	103.10071			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	125.15149		3.10000	119.44486			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.85361		2.40000	119.16279			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83086			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.17601			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01060			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000	102.03905		8.56000	102.01568			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29527			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91587			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92136			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.61000	102.14987		8.61000	102.12634			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.61000	102.14987		8.61000	102.12634			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.66000	100.95197		8.66000	100.92859			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60287			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66545			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.23582			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.23582			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86297			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.28196			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61139			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03906			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10538			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.70189		9.35000	103.67572			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.70189		9.35000	103.67572			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03899			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04182			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	101.69721			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84385			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.66487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73404				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79761				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94272				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06286				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06286				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06286				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06286				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94520				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.45000	103.70699	9.45000	103.68097				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.12965				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.20777				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68661				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.57318				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98509				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98180				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02578				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12953				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.25090				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23107				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.43339				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.94629			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83110			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.66457			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53400			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.81409			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.55665			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75892			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50500			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.20775			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40371			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49935			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26615			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.64436			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40375			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40375			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39752			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.09200			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.89656			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	122.64461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.48164			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.01000	93.77597		11.01000	93.74867			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.53000	95.34938		11.53000	95.32035			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37953			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.64315			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.44702			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.82419			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.84324		8.80500	101.84315			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56278			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84846			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.55625			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58937			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.60013			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.64172			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.65322			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.72194			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.72194			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.72194			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.67571			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93273			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37953			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.86823			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	108.03115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71802			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.74672			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38178			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85888			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.70455			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.53727			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.62165			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70079			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.36276			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37052			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.60299			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.37812			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.37812			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.01342			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84833			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	101.48268			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.43391			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.67607			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85095			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.51094			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.52733		10.55000	103.32275			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.19000	102.71260		10.19000	105.50705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.44899			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.83663			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.33000	104.26949		12.33000	107.69824			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91471			0.00	5,000,000,000	0.00
CLN367	On 06/08/2023	Spot Bond	12.36000	107.57210		12.36000	107.46031			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.79000	101.31767		10.79000	106.74438			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91471			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.75098			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.68464			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.62954			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90219			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56278			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39617			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.72500	103.55485		9.72500	103.45656			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49930			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62380			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.57683		10.55000	103.38050			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.02178		11.00000	97.66102			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.77239		7.01000	39.38349			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	155.08451			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	97.28246		8.71500	135.86169			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000	33.20695		8.33000	145.86701			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000	33.62447		8.33000	146.22409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.19301			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.11771			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15394			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15394			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61012			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.56936			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57742			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57356			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85000			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52030			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54839			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54479			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.21795			0.00	0	10,000,000.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.04271			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.11000	109.37477		9.11000	106.93394			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.93500	101.24912		8.93500	101.22495		13,045,100,000,000.00	1,460,000,000	730,000,000.00	
COJ05		On 05/06/2023	Spot Bond	10.33500	112.10754		10.33500	112.07667			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.46000	104.16915		8.46000	104.14557			0.00	0	10,000,000.00
COJ07		On 23/03/2021	Spot Bond	9.92500	107.50212		9.92500	107.47382			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.97000	102.36599		9.97000	102.33879		11,964,000,000,000.00	1,200,000,000	300,000,000.00	
COT01		On 03/04/2023	Spot Bond	10.32000	95.76600		10.32000	95.73968			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.06000	96.92212		11.06000	96.89362			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.06000	89.86798		11.06000	89.84155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13872			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03528			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91360			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.00152			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.24500	98.77058		11.24500	99.08062			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.24253	100.00000		12.21288			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.73096	100.00000		3.71250		2,700,000,000,000,000.00		27,000,000,000	9,000,000,000.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.50243			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.26000	98.18677		8.26000	98.16518			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85282			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.71918			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.93613			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	75.81262	100.00000		75.66070			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76009			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22795			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76552			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	100.00000	95.71962	100.00000		95.47668		200,000,000,000,000.00		2,000,000,000	2,000,000,000.00
DLTC06	On 13/01/2015	Spot Bond	100.00000	71.73659	100.00000		71.60496			0.00	0	5,000,000,000.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.06429			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74530			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.76132			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.41284			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.92500	101.26014		8.92500	101.23599			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000	114.75473		7.34000	114.73213			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.57000	108.01908		8.57000	107.99404			39,429,713,000,000.00	4,600,900,000	3,721,514,800.00
DV23	On 27/02/2023	Spot Bond		9.07000	109.35228		9.07000	109.32550			39,908,907,000,000.00	4,400,100,000	4,071,551,700.00
DV24	On 18/02/2024	Spot Bond		9.17000	107.26943		9.17000	107.24286			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.73000	107.01944		9.73000	106.99136			5,838,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.65916			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.38357			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39443			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29373			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.06949			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.52357			0.00	0	10,000,000.00
E170	On 01/08/2020	Spot Bond		8.22000	130.96057		8.22000	130.93144			32,880,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80676			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	102.90316		0.10000	134.51547			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.93500	123.55873		1.93500	123.53397			17,221,500,000,000.00	8,900,000,000	10,400,000,000.00
EL29	On 19/11/2029	Spot Bond		1.95500	110.81120		1.95500	110.78894			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09000	110.10403		2.09000	110.08141			20,900,000,000,000.00	10,000,000,000	10,000,000,000.00
EL31	On 02/06/2031	Spot Bond		2.10500	101.71126		2.10500	101.69037			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.82500	103.00011		9.82500	108.23747			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.67500	108.76967		9.67500	108.74175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.11000	101.65073		10.11000	101.62348			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.42000	92.38082		10.42000	95.80819			22,924,000,000,000.00	2,200,000,000	550,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.58000	103.31241		10.58000	103.00928			0.00	0	4,706,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16600			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.96109			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60985			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25566			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04151			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.04951			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	83.12795		100.00000	82.94524			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.78525		100.00000	59.59858			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.54585		3.00000	130.51590			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.52000	101.81313		11.52000	101.78216			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.60370			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.86001			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.55570			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.10000	97.94129		10.10000	97.91493			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.27734			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.05514			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34280			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.20945			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36684			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.32901			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15009			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.69990			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12167			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16956			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.11209			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15200			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.92000		103.83063		6.92000	103.81133			6,920,000,000,000.00	1,000,000,000	301,420,000.00
ES18	On 20/04/2018	Spot Bond	7.91000		106.50971		7.91000	106.48714			112,329,119,000,000.00	14,200,900,000	12,751,036,600.00
ES23	On 25/01/2023	Spot Bond	8.62000		108.01962		8.62000	107.99444			57,488,462,624,000.00	6,669,195,200	3,056,811,700.00
ES26	On 02/04/2026	Spot Bond	8.92000		94.59677		8.92000	94.57422			140,064,516,000,000.00	15,702,300,000	13,508,500,000.00
ES33	On 15/09/2033	Spot Bond	9.55500		84.61801		9.62500	84.07406			1,024,312,243,500,000.00	07,201,700,000	15,326,100,000.00
ES42	On 25/04/2042	Spot Bond	9.79500		89.63343		9.79500	89.61002			333,030,000,000,000.00	34,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.21414			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.25416			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.06320			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42856			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.91322			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14482			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.35310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.35269	100.00000	12.32277				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.02131	100.00000	11.99219				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.56895				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.59217				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.63844				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.68449				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.76000		103.37046	6.76000	103.35152				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.52000		96.99918	9.52000	96.97453				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.65974				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.65967				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.77355				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	104.36897				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.99243				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	101.00951				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.42500		98.37596	10.42500	99.15605				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.32000		103.18194	11.32000	103.15090				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.17260				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000		130.90764	2.12000	131.75867				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.06000		129.84128	2.06000	275.53354				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25500		104.36563	2.25500	110.91659				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48500		102.10097	2.48500	157.87259				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.63629	2.28000	213.17574				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000		110.80013	7.77000	110.77718				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87900		61.68739	7.87900	61.04755				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond			9.47000	39.45188		9.47000	38.56262			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			9.71000	38.15484		9.71000	37.26249			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond			100.00000	64.98066		100.00000	64.85737			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond			100.00000	67.21949		100.00000	67.09196			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.63674			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.59172			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.59172			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond			0.00000	100.00000		0.00000	101.19015			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.56498			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.68298			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.83710			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.58835			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.64806			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond			7.47000	99.95864		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond			7.47000	99.95864		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond			0.00000	100.00000		0.00000	100.82497			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.63455			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	100.60372			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond			0.00000	100.00000		0.00000	100.68881			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	100.62380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	6.00000	99.96675		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66462			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	100.82351			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79866			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.54698		100.09221	14.51171			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56422			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.82768			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.67980			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76269			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.46502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.04748			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63341			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	100.64072			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58320			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.59152			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.78088			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58074			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.21951		13.22500	58.19893			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54623			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54695			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82104			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.57284			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50000		95.54133		3.50000	98.82142			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59869			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.59869			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.22902			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37953			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.64865			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.94787			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.56278			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54911			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.81710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64672			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.34844			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.79757			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.90537			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74530			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.58577			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74458			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54263			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93388			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.59152			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.59152			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57125			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30132			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31835			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60638			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17165			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.62595			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15275			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58878			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13292			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13329			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.57831			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.84730		8.75000	101.70792			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.54274			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.11225		100.00000	100.00000		170,000,000,000,000.00	1,700,000,000	1,700,000,000.00	
FRC208	On 20/09/2021	Spot Bond	100.00000		8.31344		100.00000	100.00000		350,000,000,000,000.00	3,500,000,000	3,500,000,000.00	
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.89086			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.63555			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63195			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.82487			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.73264			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.36000		119.34619		3.36000	121.28023			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.64359			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.65014			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000		109.75926		3.34000	121.44145			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.66000		99.70978		1.66000	126.78313			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.36000		106.93364		3.36000	121.28023			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000		103.16845		2.64000	126.01380			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000		104.03245		2.71000	131.44717			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.95279			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.18669			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.91953			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.93568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55913			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63926			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.69765			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74679			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71921			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60803			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85489			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60731			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.46065			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.81877			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.47850			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55090			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.71217		100.00000	9.68864			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	55.65387		100.00000	55.48011			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000	148.54541		4.78000	148.50435			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.94267			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60693			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.59126			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62066			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.00930			0.00	0	5,000,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.63590			0.00	0	1,880,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.50069			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.52506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.17300	81.88339	2.17300	97.77091	0.00	0	0.00				
FRS101	On 31/01/2038	Spot Bond	2.44000	100.66665	2.44000	132.73960	0.00	0	0.00				
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.92839	0.00	0	0.00				
FRS103	On 23/01/2024	Spot Bond	10.38000	102.45069	10.38000	102.42185	0.00	0	0.00				
FRS104	On 23/01/2024	Spot Bond	10.38000	102.45069	10.38000	102.42185	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	101.31569	0.00	0	0.00				
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.84602	0.00	0	0.00				
FRS108	On 31/01/2038	Spot Bond	2.58000	98.74706	2.58000	107.20254	0.00	0	0.00				
FRS109	On 07/12/2033	Spot Bond	2.59000	203.54782	2.59000	203.81517	0.00	0	0.00				
FRS110	On 31/01/2038	Spot Bond	2.55000	107.77806	2.55000	107.77643	0.00	0	0.00				
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.23201	0.00	0	0.00				
FRS112	On 07/12/2033	Spot Bond	2.62000	202.67266	2.62000	202.93623	0.00	0	0.00				
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.02092	0.00	0	0.00				
FRS114	On 31/01/2025	Spot Bond	2.35500	109.76247	2.35500	109.88553	0.00	0	0.00				
FRS115	On 31/03/2038	Spot Bond	2.64000	105.81275	2.64000	106.06588	0.00	0	0.00				
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.34049	0.00	0	0.00				
FRS117	On 05/05/2016	Spot Bond	100.00000	25.17745	100.00000	100.00000	0.00	0	0.00				
FRS36	On 07/12/2023	Spot Bond	2.57000	124.91530	2.57000	265.07656	0.00	0	0.00				
FRS37	On 07/12/2023	Spot Bond	2.07000	129.74248	2.07000	275.32380	0.00	0	0.00				
FRS43	On 07/12/2023	Spot Bond	2.79000	122.85975	2.79000	260.71302	0.00	0	0.00				
FRS46	On 31/01/2022	Spot Bond	2.49000	103.05213	2.49000	128.52692	0.00	0	0.00				
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.62465	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.02000	132.67503		2.02000	128.59209			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91905			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20797			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.52128			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000	107.12842		2.42000	107.10544			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.55403		104.97509	18.50708			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.60007		101.07593	22.54480			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	15.13245		100.44759	15.09565			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	21.04015		100.76967	20.98882			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	115.31077		2.11000	115.28708			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	2.21500	98.91736		2.21500	111.33206			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.49288			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500	98.64043		2.24500	111.02029			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15068			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000	127.78525		2.27000	343.57105			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.50279			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.41922			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.35018			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.06307			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.93920			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16796			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.71000	103.52124		5.71000	103.50516			0.00	0	3,426,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.73000		104.25875		6.73000	104.24000			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.64000		103.40565		7.64000	103.38458			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00500		104.22745		8.00500	104.20522			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.23000		109.88189		8.23000	109.85768			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.75000		102.58988		8.75000	102.56601			1,750,000,000.00	200,000	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.93500		101.69202		8.93500	101.66774			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.51000		92.73386		9.51000	92.71046			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.68000		108.01187		9.68000	107.98397			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.99000		98.43955		9.99000	99.33635			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.27000		97.76483		10.27000	97.73779			0.00	0	9,150,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.43000		79.77615		10.43000	79.75399			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	100.47885			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.49715			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.50445			0.00	0	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.52267			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.55184			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.57371			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.66833			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98044			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.03257			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.07982			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.09090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.12241			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.16972			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.20914			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.38244			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.36225			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67408			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.33500		102.86732		9.33500	102.84167			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.19500			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.82079			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	101.55971			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.59372			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.65945			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.74104			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.85435			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	100.76670			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.03679			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.03665			0.00	0	50,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.89011			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.23887			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.71977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.20371			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.45365			0.00	0	100,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93159			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37191			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.50617			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.81354			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40631			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.67873			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.51112			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.53030			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.36325			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14781			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	99.92365			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.13723	100.55106		8.13723	99.93545			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	99.91991			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.48990	100.54636		8.48990	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.91510			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.94009	100.54340		8.94009	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	99.90922			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04179			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.04326			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49262			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	104.10880		9.89000	104.08104			0.00	0	1,354,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.31000	111.24613		8.31000	111.22112			35,238,555,000,000.00	4,240,500,000	2,121,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000	131.93700		1.85000	279.98241			36,997,394,460,000.00	19,998,591,600	10,568,591,600.00
HWAY24	On 07/12/2024	Spot Bond	1.87000	134.74148		1.87000	285.93363			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.58500	101.32604		9.58500	101.29984			58,469,458,500,000.00	6,100,100,000	3,064,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61500	101.01588		9.61500	100.98968			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	54.00626		100.00000	53.87543			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.02073		100.00000	13.98676			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	83.05977		100.00000	82.87478			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	37.60862		100.00000	37.51750			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.19722		100.00000	19.15072			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.48669		100.00000	15.44918			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	57.31351		100.00000	57.17467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.60500	117.91316		1.60500	117.89050			20,899,732,681,500.00	13,021,640,300	87,410,500,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	122.98256		1.82000	122.95821			84,072,521,260,000.00	46,193,693,000	76,509,300,000.00
I2046	On 31/03/2046	Spot Bond	1.90500	121.86268		1.90500	121.83834			33,046,035,000,000.00	17,347,000,000	67,630,000,000.00
I2050	On 31/12/2050	Spot Bond	1.98500	127.58387		1.98500	127.55814			51,994,296,000,000.00	26,193,600,000	55,036,500,000.00
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	7.66000	105.25943		7.66000	105.23793			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29081			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40483			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16000	105.26684		8.16000	105.24396			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.23500	108.82189		8.23500	108.79803			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.11796			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000	119.25903		4.63000	119.22631			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000	103.96248		7.98000	103.94001			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.36215			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.44182			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000	102.44009		1.48000	129.60639			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09000	105.85551		2.09000	132.02475			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64495			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51474			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.35500	103.82514		8.35500	103.80192			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05815			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.18033			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.50902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.95000	97.16902		8.95000	97.14578			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.41000	90.95661		9.41000	90.93389			1,882,000,000.00	200,000	600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.86614			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43500	98.68509		8.43500	98.66281			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.46000	102.56147		9.46000	102.51039			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44462			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.48728			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.92000	102.12259		7.92000	102.10067			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.73000	101.68644		8.73000	101.66243			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.64693			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19665			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.00500	104.81372		8.00500	104.79100			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.69000	105.75995		8.69000	105.73510			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.82000	106.92260		9.82000	106.89428			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.32354			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87863			0.00	0	10,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00463		100.00000	0.00462			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91423			0.00	0	20,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.91025			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.07500	98.50607		9.07500	98.48219			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.31838		5.00000	102.30442			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.22180		5.00000	101.20814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.36528		4.00000	101.35437			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.03634			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98960			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.42894			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.78087		9.20000	108.75414			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37460			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37460			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34285			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.92013		100.00000	7.90094			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.55369			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.32235			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19679			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.66000	102.52503		9.66000	102.49874		293,664,000,000,000.00	30,400,000,000	14,900,000,000.00	
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94039			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.62514			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.23112			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	55.65387		100.00000	55.48011			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond		100.00000	81.18841		100.00000	81.18841			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond		100.00000	98.52452		100.00000	98.26318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN432U	On 05/08/2014	Spot Bond	100.00000	96.72381	100.00000	96.47193				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	94.99359	100.00000	94.75064				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	99.17355	100.00000	98.36065				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	95.15625	100.00000	94.41861				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	90.54676	100.00000	89.90000				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	86.20548	100.00000	85.61905				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	89.42218	100.00000	88.89305				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	82.86224	100.00000	100.00000			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
INA430	On 22/07/2014	Spot Bond	5.90000	99.93538	5.90000	99.87085				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000	99.70989	5.90000	99.64564				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000	99.59072	6.00000	99.52555				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000	99.36299	6.00000	99.29811				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	99.12202	6.10000	99.05639				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000	98.66438	6.10000	98.59935				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000	98.55063	6.10000	98.48575				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.42194				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18812	101.93284	11.18812	101.35704				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18812	100.25222	11.18812	100.34043				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.55093				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.04010				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.54031				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.86984	6.50000	101.85203				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61664				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.32822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	89.67001			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57540			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05506			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.52717			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.97326			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45463			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45101			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25816			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13888			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.02953			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01748			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84284			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.98041			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.05127			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90411			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.38979			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		100.00000	69.52234		100.00000	69.26861			0.00	0	40,039,400,000.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44239			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.85475			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35205			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.04649			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.29736			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01269			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01351			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.67000		102.59579		8.67000	102.57200			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31723			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.32504			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.33027			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	100.00000		82.84977		100.00000	82.66769			0.00	0	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.62500		100.22183		9.62500	100.19623			19,250,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.64809			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83500		105.53333		8.83500	105.50853			44,177,650,500,000.00	5,000,300,000	1,251,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.20057			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.14346			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.48665			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.28865			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56108			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.84000		102.22451		8.84000	102.20035			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.40730			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.95862			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18000		98.41418		3.18000	122.74016			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66500		138.23183		3.66500	138.19765			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.34146			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.13573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.10185			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.79426			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.45304			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60500		97.04845		3.60500	97.87173			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60500		96.96755		3.60500	103.60614			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.86098			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.53463			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.62514			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.57000		112.57309		10.57000	112.54159			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.04105			0.00	2,680,000,000	1,340,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.66500		138.23183		3.66500	138.19765			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		81.19501		100.00000	81.19500			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		99.85234		100.00000	99.58392			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		96.22135		100.00000	95.97207			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		94.50893		100.00000	94.26845			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		89.26241		100.00000	88.63380			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		88.88889		100.00000	88.23529			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		84.87528		100.00000	84.39846			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.91662			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.02581			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000		97.13453		5.90000	99.95153			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	5.90000		99.90311		5.90000	99.83862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA432	On 07/08/2014	Spot Bond	5.90000	99.67775		5.90000	99.61355			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	99.20419		6.10000	99.13845			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	99.08919		6.10000	99.02360			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000	98.63185		6.10000	98.56686			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000	98.51818		6.10000	98.45334			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.41166			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.29125			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.93805			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24763			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19761			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07519			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.19794			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89529			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01279			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01320			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01402			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01031			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92419			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59248			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56585			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.22771			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.94975			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.93986			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.29090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14214			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.87201			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.41978			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	100.52421			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.34646			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.35562			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.35562			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.29000		104.64285		9.29000	104.59234			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	9.29000		104.64285		9.29000	104.59234			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		1.74951		100.00000	1.74181			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		63.73664		100.00000	63.58223			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.39903			0.00	0	2,000,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		65.63224		100.00000	65.47149			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.52357			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.13934		100.00000	24.08086			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03961			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		93.16456		100.00000	92.92929			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		91.36837		100.00000	91.14552			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.99297		100.00000	65.83135		37,500,000,000,000.00	375,000,000	375,000,000	375,000,000.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		73.87175		100.00000	73.73159			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.32203		100.00000	65.16378			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		58.80385		100.00000	58.66140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70178			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72846			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46411			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	95.50173		100.00000	95.17241			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.15434			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.89537			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000	140.13942		8.71000	140.10696			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81620			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55313			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.00543			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97580			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57883			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93500	99.93980		8.93500	99.91568			3,574,000,000.00	400,000	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.08500	71.91708		9.08500	97.70157			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.56000	102.09648		9.56000	102.07015			956,000,000.00	100,000	400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99984			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.66000	101.05278		10.66000	101.02411			22,172,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09125			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.17256			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.25088			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.34477			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.13305			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.54144			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.87120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.41672			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.13903			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	71.42857		100.00000	71.28906			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	93.16456		100.00000	92.92929			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.42686			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.40945			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	86.79245		100.00000	86.58824			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99335			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26671			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.23436			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.84587			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.30122			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60443			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63365			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96087			0.00	0	10,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12475			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.29753			0.00	0	10,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03157			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00800			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	64.08393		100.00000	63.92868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.33662		100.00000	22.28251			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.53277		100.00000	54.40066			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.87000		102.89929		8.87000	102.87490			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.76000		102.81630		8.76000	102.79222			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.72925			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.67869			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00859			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.88062			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.89404			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.96107			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.19530			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.20424			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.17000		103.25557		8.17000	103.23298			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.94000		101.76967		8.94000	101.74548			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.75000		101.70228		9.75000	101.67597			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500		101.93762		6.41500	101.92017			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.50078			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.51903			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.76000		102.74545		9.76000	102.71854			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.66000		103.78574		7.66000	103.76454			766,000,000.00	100,000	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.98124			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.09500		100.36568		9.09500	100.34129			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.59545			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.62500		106.38246		9.62500	105.43938			7,700,000,000,000.00	800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.71763	100.00000	14.68198				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.40078				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.79500		100.32397	8.79500	100.30038				0.00	0	7,567,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.76000		101.61653	7.76000	101.59552			45,008,000,000,000.00		5,800,000,000	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.73500		103.73348	8.73500	103.70938			2,620,500,000.00		300,000	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.90033	100.89771	6.88348				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.99079	100.61875	6.97376				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.22112				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.23852				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.24707				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.35187				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.47384				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.44230	100.00000	0.44123				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.44230	100.00000	0.44123				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.18500		96.01900	9.18500	95.99557				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.61000		102.03121	7.61000	102.01016				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.28000		99.51512	9.28000	99.49060				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.64367				0.00	0	360,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.07500		104.56242	9.07500	104.53721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.14111			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.52000		104.48228		9.52000	104.45588			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.40188			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.27500		100.62588		9.27500	100.55072			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.21784			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.45478			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78166			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.06148			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.47991			0.00	2,000,000,000	2,010,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38472			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.40282			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.36000		107.04946		7.36000	107.02844			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.15340			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.77000		114.69293		8.77000	114.66618			1,754,000,000.00	200,000	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.88500		34.57261		10.88500	34.56283			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.56000		103.88401		7.56000	103.86295			4,536,000,000.00	600,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28837			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.91809			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.86000		105.27598		7.86000	105.25393			1,572,000,000.00	200,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46330			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.82542			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.37443			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21429			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03980			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.94416			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.74208			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89497			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.84589			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.83188			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.62481			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01885			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.00659			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55719			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.32724			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.54272			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.51354			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16572			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.49563			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48569			0.00	400,000,000	200,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48533			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.48934			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.56278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	10.05500	104.22552	10.05500	107.04842				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.55918				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000	102.96239	10.09000	105.81446				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.56278				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50373				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50416				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.27601				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61000	105.59627	8.61000	105.57208				0.00	0	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.93365				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.12911				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.15000	102.24993	10.15000	104.84822				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	100.20079				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17272				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.18500	111.80458	12.18500	111.76865				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.56433				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09379				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	166.74541	2.08000	166.71128				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.81000	106.99745	8.81000	106.97197				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65477				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.62762				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.44000	105.89576	9.44000	106.01306				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.08378				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.24441				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.02285				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.06098			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.03813			0.00	0	10,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		9.64000	105.90407		9.64000	107.04491			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06104			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.08383			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.06860			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.84000	105.91255		9.84000	106.02548			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11437			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.09906			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.10668			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.38799			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.29529			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.12952			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.63000	114.52890		8.63000	114.50246			8,630,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.02500	121.13376		9.02500	121.10471			3,610,000,000,000.00	400,000,000	2,210,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.97500	173.01526		1.97500	172.98038			33,180,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.43000	123.52732		9.43000	123.49622			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.64727			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.52994			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.45269			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48713			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.98681			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.02144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.16424			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.45745			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.68358		100.00000	17.64074			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	36.78847		100.00000	44.38163			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.89000	104.41943		6.89000	104.40010			689,000,000.00	100,000	300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	57.02280		100.00000	56.88467			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28319			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88943			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82755			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75334			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82304			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71012			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.13939			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.72500	100.89408		9.72500	100.81152			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.48424			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.52741			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.54683			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.58999			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.77556			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.81871			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.68986			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66000	105.61303		6.66000	105.59396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.27000		98.99666		6.27000	98.97983			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000		40.22956		8.13000	40.22080			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.64500		112.09689		6.66000	112.05949		3,000,503,930,000,000.00	56,434,000,000	41,912,660,900.00	
R158	On 15/09/2015	Spot Bond	6.66000		112.07944		6.66000	112.05949			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56000		92.78402		6.56000	92.76775			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000		118.11560		6.66000	118.09457			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.49000		87.11175		6.49000	87.09663			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		118.13276		8.31000	117.50703		4,743,894,904,000,000.00	16,492,100,000	68,596,768,300.00	
R187P	On 21/12/2026	Spot Bond	8.05000		37.50467		8.05000	37.49659			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		35.01830		7.97000	35.01082			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		285.88369		1.57000	286.04842		56,568,171,200,000.00	35,802,640,000	28,502,756,400.00	
R201	On 21/12/2014	Spot Bond	5.89000		101.81201		5.90000	101.79172		1,018,966,251,604,000.00	72,999,363,600	63,440,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		229.10944		1.79000	229.06437		236,295,600,208,000.00	32,008,715,200	68,248,775,200.00	
R2023	On 28/02/2023	Spot Bond	8.06000		101.03462		8.12000	100.65037		4,059,362,580,000,000.00	03,643,000,000	00,046,710,100.00	
R203	On 15/09/2017	Spot Bond	7.16000		105.82117		7.23500	105.58818		2,391,156,858,568,000.00	30,608,499,800	80,574,612,500.00	
R2030	On 31/01/2030	Spot Bond	8.77500		97.20105		8.77500	97.17799		8,221,337,865,000,000.00	36,904,600,000	26,688,000,000.00	
R2032	On 31/03/2032	Spot Bond	8.91000		95.46179		8.91000	96.58790		1,667,862,900,000,000.00	87,190,000,000	19,040,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.00500		99.10091		9.00500	99.07680		1,578,673,660,348,000.00	75,310,789,600	51,040,717,200.00	
R204	On 21/12/2018	Spot Bond	7.45000		102.62284		7.52000	102.33943		7,234,768,383,990,000.00	71,109,850,200	21,646,136,600.00	
R2048	On 28/02/2048	Spot Bond	9.06000		100.06344		9.06000	100.03935		7,132,111,728,000,000.00	87,208,800,000	60,287,762,400.00	
R207	On 15/01/2020	Spot Bond	7.69500		98.09503		7.76000	97.79201		6,533,746,472,700,000.00	49,089,860,000	25,382,987,800.00	
R208	On 31/03/2021	Spot Bond	7.86000		96.29604		7.92500	95.95433		9,706,718,790,000,000.00	34,951,500,000	51,459,265,400.00	
R209	On 31/03/2036	Spot Bond	8.86500		76.83693		8.93500	76.28427		4,949,820,621,000,000.00	58,355,400,000	14,240,649,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.76500	171.50942		1.76500	171.47581			46,509,735,978,000.00	26,351,125,200	27,006,125,200.00
R211	On 31/01/2017	Spot Bond	0.78000	131.85770		0.78000	131.83536			91,812,240,000,000.00	17,708,000,000	77,806,000,000.00
R212	On 31/01/2022	Spot Bond	1.52000	137.22530		1.52000	137.19927			317,955,247,984,000.00	09,181,084,200	12,333,200,000.00
R213	On 28/02/2031	Spot Bond	8.70000	87.85443		8.78000	87.21653			7,201,829,550,000,000.00	27,796,500,000	97,213,179,800.00
R214	On 28/02/2041	Spot Bond	9.00500	77.30896		9.00500	77.29045			1,825,809,946,500,000.00	13,249,300,000	57,213,763,200.00
R226C	On 15/09/2014	Spot Bond	5.87000	99.06007		5.87000	99.04429			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.72000	95.72940		6.72000	95.71221			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.56000	92.78402		6.56000	92.76775			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.48000	89.95299		6.48000	89.93741			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.49000	87.11175		6.49000	87.09663			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90500	97.53835		5.90500	97.52296			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.63000	94.13756		6.63000	94.12078			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.50000	91.28074		6.50000	91.26479			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.48000	88.44049		6.48000	88.42509			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.54000	85.54426		6.54000	85.52922			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.21000	81.28024		7.21000	81.26452			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.26000	78.32245		7.26000	78.30719			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.52500	74.82439		7.52500	74.80929			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.50500	72.17276		7.50500	72.15823			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.48500	69.62852		7.48500	69.61454			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.47500	67.15180		7.47500	67.13833			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.72000	63.83325		7.72000	63.82004			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.70000	61.53697		7.70000	61.52427			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.84500	58.68555		7.84500	58.67321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond		7.81500	56.59169		7.81500	56.57984			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.78500	54.58832		7.78500	54.57693			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.75500	52.67109		7.75500	52.66014			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.71500	50.87960		7.71500	50.86908			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.67500	49.16801		7.67500	49.15790			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.25000	44.82185		8.25000	44.81195			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.21000	43.21897		8.21000	43.20947			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.17000	41.68946		8.17000	41.68034			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.13000	40.22956		8.13000	40.22080			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.09000	38.83575		8.09000	38.82733			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.05000	37.50467		8.05000	37.49659			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.01000	36.23319		8.01000	36.22541			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.97000	35.01830		7.97000	35.01082			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04860			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21155			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.02960			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99958			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	18.26497		100.00000	18.22072			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.77158		100.00000	6.75500			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.35177		100.00000	18.30732			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.81336			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.72954			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.72759			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40603			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05258			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98108			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62340			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.87596			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.50103			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76007			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24470			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92507			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.99461			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.78622			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	101.83234			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51379			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.55565			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.29084			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.29084			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58986			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.65672			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.04010			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.92314		12.35000	107.88743			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.89431			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.77772		100.00000	14.74192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36482			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.06517			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.91696			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.77058			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.60486			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48036			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.53274		100.00000	2.52667			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.78469		100.00000	13.75129			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.40073		100.00000	25.33919			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.60271		100.00000	13.50190			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.35699		100.00000	25.29557			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.64203			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	103.36941			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.22500		106.05527		9.22500	106.02914			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.37000		92.37898		9.37000	101.80621			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.93000		86.19469		9.93000	103.40215			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.33573			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.86000		107.83708		7.86000	107.81449			0.00	0	5,146,900,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.14076			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.28500		102.28433		9.28500	102.25897		55,710,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.87904			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.64839			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.71100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.85188			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.85497			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31000	103.30127		7.31000	103.28111			1,744,166,000,000.00	238,600,000	1,129,300,000.00
SBK9	On 10/04/2018	Spot Bond	9.02000	100.32187		9.02000	100.29769			42,574,400,000,000.00	4,720,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.12000	110.40136		8.12000	110.37748			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.98000	110.56061		7.98000	110.53710			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.91000	110.64036		7.91000	110.61704			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.63500	101.73793		8.63500	101.71456			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.05500	110.47525		8.05500	110.45155			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.02000	110.51507		8.02000	110.49146			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58736			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.58954			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.29237			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.28500	104.52160		8.28500	104.49855			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54324			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47969			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.51114			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.07500	106.27670		9.07500	106.25093			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000	102.33755		9.96000	102.31052			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.38194			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47347			0.00	0	260,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28071			0.00	0	460,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.04966			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.61000	102.31962		8.61000	102.29618			1,722,000,000.00	200,000	1,160,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.01311	100.00000	11.98623				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.66000		107.02047	9.66000	106.99257				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.08347				0.00	0	10,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.17000		98.97791	9.17000	98.95367				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.01000		95.35749	9.01000	95.33465				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.65699				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.96000		99.68811	9.96000	99.66164				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.62500		96.14731	9.62500	96.12275				0.00	0	3,200,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.71000		106.99821	7.71000	106.97622				771,000,000.00	100,000	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.10000		129.44662	2.10000	274.69574				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.42500		103.82803	1.42500	129.77984				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	104.67000				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	100.12879				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.54022	100.00000	14.50500				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.05511	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000		113.97423	2.05000	127.82554				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.86984	6.50000	101.85203				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.64297				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35171			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45693			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.26500	99.14254		9.26500	99.11802			0.00	0	3,491,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64171			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46270			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.47604			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43777			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.38615			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.52430		100.00000	15.48669			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	61.48957		100.00000	61.29759			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60668			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.96059		100.00000	21.90739			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	23.81523		100.00000	23.74087			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	22.28956		100.00000	22.18468			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.96000	107.22124		7.96000	107.19813		27,700,800,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.12000	101.10871		9.12000	102.23523			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.58500	101.87303		8.58500	101.84976		32,966,400,000,000.00	3,840,000,000	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10976			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.12633			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.41690			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13415			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond		8.33500	102.79880		8.33500	102.77587			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10152			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39301			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01843			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.47500	95.86405		9.47500	95.83981		24,635,000,000,000.00	2,600,000,000	1,320,000,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96246			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45974			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.84052			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.53300	88.43716		9.53300	88.41467			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.59500	88.16175		9.59500	88.13918			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.14500	101.28209		7.14500	101.26286			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.02000	92.52245		9.02000	92.50027			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60981			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.41500	102.33407		8.41500	102.31116			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35500	109.49134		2.35500	109.88553			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.47000	98.87449		8.47000	98.85208			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.93586			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.36734			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.73000	106.24237		9.73000	106.21481			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85337			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50971			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.57857			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.01000	78.50854		10.01000	78.48770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.92240			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.99952			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.01933			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93440			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.58994			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.47586			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.45939			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.41034			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.34338			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.29407			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.11335			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.09838			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.98369			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.98370			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.99890			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90205			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93458			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91831			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93471			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86873			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80286			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80286			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.68792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.58956			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.59045			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.54586			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12000	109.79169		7.12000	109.77070			3,987,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000	103.21610		8.92000	103.19149			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	70.25002		100.00000	70.25002			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	98.11321		100.00000	97.84946			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.46479		100.00000	29.39342			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98312			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.38655			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00183			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85819			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.97644			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48256			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.50814			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.28159			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.77428			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	97.60676			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44120			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000	101.21819		7.91000	105.53625			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.98032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.97977			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.00000		7.83000	99.97879			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98062			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97994			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97849			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.98062			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.97994			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.97381		7.16000	99.98057			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.97859			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97870			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.97608			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97644			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.96567			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.96690			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.98065			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.97977			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.00000		8.73000	99.92921			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.98073			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.97994			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.99000		92.02722		8.99000	97.32314			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.98090			0.00	0	10,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.97994			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.97854			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.97884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.97896			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.97614			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.97625			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.97720			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96759			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96748			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.96803			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.76975		101.06155	5.75548			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.98073			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.17186			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.97826			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.97718			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.96556			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36970			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98176			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98148			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.98176			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.98148			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98192			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.98148			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.97997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.97997			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97997			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97778			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.97723			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97792			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96691			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.96622			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96650			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.16000	105.34864		8.16000	105.32562			1,632,000,000.00	200,000	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.82000	86.45419		9.82000	86.40165			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.07500	104.97898		8.07500	104.95640			53,295,807,500,000.00	6,600,100,000	21,470,000,000.00
TN20	On 17/09/2020	Spot Bond	9.27500	109.13888		9.27500	109.11199			153,967,782,500,000.00	16,600,300,000	10,703,649,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.65918		100.00000	0.65712			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.44000	110.41069		9.44000	110.38302			114,790,400,000,000.00	12,160,000,000	7,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000	102.88611		9.65000	102.85932			328,100,000,000,000.00	34,000,000,000	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.57000	96.56218		9.57000	96.53766			42,116,613,000,000.00	4,400,900,000	2,823,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22822			0.00	0	700,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.13152			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23901			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.24484			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27750			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.28085			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.44197			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.77602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43092			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19247			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.19652			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12312			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.13157			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.79648			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.84704			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.87510			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.88071			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.03741			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.38185			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.78095			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.09633			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.89825			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.89144			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	96.87799			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.64004			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.10918			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	103.71792		0.00000	99.40753			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.47585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.69351			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.92270			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.51018			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.27959			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.45185			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.05182			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.35311			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.07301			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.97780			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.35302			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.57362		100.00000	13.54073			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07078			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.61658			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.55036			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.54992			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.52606			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.40774			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04770			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86477			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.62341			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.59099			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21370			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.74356			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.97304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.56520				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.86904				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.32500	110.67326	9.32500	110.64585				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.91721				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.24085				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.57500	105.12211	9.57500	105.09539				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34610				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30352				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36207				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.40775				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.40973				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.33332				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.34257				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05000	111.02274	7.05000	111.00184			141,000,000,000,000.00	20,000,000,000	21,520,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.26000	243.87327	1.26000	243.82871			7,938,000,000,000.00	6,300,000,000	4,300,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.98000	102.89267	6.98000	102.87350				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.73500	104.42252	7.73500	104.40099			63,427,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.07500	104.88872	8.07500	104.86617				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.38500	104.03147	8.38500	104.00826				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.46500	103.97053	8.46500	103.94711			42,325,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.61000	94.00236	6.61000	93.98575				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	92.24653	6.54000	92.23031				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500	97.85910	5.91500	97.84358				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.61000	93.98575		6.61000	93.96914			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.46500	68.30477		7.46500	68.29117			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	41.82582		100.00000	41.74647			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.13893		100.00000	22.09693			0.00	0	0.00
Total for j-Bonds :										1.47e+017	3,764,747,900	08 535 028 700.00
Grand Total:										1.47e+017	3,764,843,776	08 538 647 144.00