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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2014

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 07/07/2014	Any day expiry		10.78920	10.78920		10.75980	10.75980		10.72	54,070,000.00	5,000	0.00
\$ / R	On 08/07/2014	Any day expiry		10.78920	10.78920		10.75980	10.75980		11.44	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	23.75900	0.02376	29.00520	0.02901	23.759	12.79	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry		10.78920	10.78920		10.76160	10.76160		10.40	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	70.33570	0.07034	65.25460	0.06525	70.336	10.57	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.79630	10.79630		10.76870	10.76870		9.73	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	300.36140	0.30036	278.43000	0.27843	300.361	12.41	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	27.71510	0.02772	28.57240	0.02857	27.715	11.22	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.79800	10.79800		10.77050	10.77050		9.86	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	219.85840	0.21986	201.51320	0.20151	219.858	11.61	0.00	0	7,000.00
\$ / R	On 16/07/2014	Any day expiry		10.79980	10.79980		10.77230	10.77230		10.10	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	134.75450	0.13475	119.81100	0.11981	134.755	11.06	0.00	0	5,000.00
\$ / R	On 28/07/2014	Any day expiry		10.82080	10.82080		10.79330	10.79330		9.90	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	20.87	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	103.75420	0.10375	97.29070	0.09729	103.754	9.98	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.82250	10.82250		10.79510	10.79510		9.94	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	94.37180	0.09437	114.23110	0.11423	94.372	9.94	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.20750	0.00021	0.26860	0.00027	0.208	20.69	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R		On 08/08/2014	Any day expiry		10.84000	10.84000	10.81270	10.81270		9.98	0.00	0	0.00	
\$ / R	10.74	Call	184.27480	0.18427	172.53050	0.17253	184.275	10.05	0.00	0	250.00			
\$ / R		On 22/08/2014	Any day expiry		10.86520	10.86520	10.83800	10.83800		10.31	0.00	0	0.00	
\$ / R	10.33	Put	11.94710	0.01195	14.66610	0.01467	11.947	9.78	0.00	0	19,547.00			
\$ / R		On 22/08/2014	Any day expiry		6.50410	0.00650	6.82050	0.00682	6.504	15.40	0.00	0	19,547.00	
\$ / R		On 27/08/2014	Any day expiry		10.87420	10.87420	10.84700	10.84700		10.27	0.00	0	1,959.00	
\$ / R		On 27/08/2014	Any day expiry		10.80	Put	130.83130	0.13083	146.46740	0.14647	130.831	10.23	0	500.00
\$ / R		On 27/08/2014	Any day expiry		12.83	Call	0.98570	0.00099	1.04730	0.00105	0.986	16.82	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.87610	10.87610	10.84880	10.84880		10.28	0.00	0	0.00	
\$ / R	8.30	Put	0.02470	0.00002	0.03220	0.00003	0.025	19.74	0.00	0	5,000.00			
\$ / R		On 28/08/2014	Any day expiry		10.96	Call	137.73030	0.13773	130.59610	0.13060	137.730	10.74	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.89600	10.89600	10.86870	10.86870		10.46	0.00	0	0.00	
\$ / R	10.74	Call	272.96310	0.27296	257.36240	0.25736	272.963	10.29	0.00	0	250.00			
\$ / R		On 15/09/2014	Foreign Exchange Future		10.90920	10.90920	10.88190	10.88190		10.57	21,392,941.20	1,961	692,110.00	
\$ / R	8.80	Put	0.47200	0.00047	0.49620	0.00050	0.472	17.21	0.00	0	920.00			
\$ / R		On 15/09/2014	Foreign Exchange Future		8.88	Put	0.56240	0.00056	0.58830	0.00059	0.562	16.82	0	26,804.00
\$ / R		On 15/09/2014	Foreign Exchange Future		8.90	Put	0.58780	0.00059	0.61410	0.00061	0.588	16.72	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future		9.00	Put	0.73410	0.00073	0.76230	0.00076	0.734	16.24	0	35,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		9.78	Put	4.77410	0.00477	4.79480	0.00479	4.774	12.47	0	920.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.00	Put	9.07530	0.00908	9.56070	0.00956	9.075	11.52	0	72,800.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.10	Put	12.25780	0.01226	13.18070	0.01318	12.258	11.10	0	600.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.19	Put	16.11190	0.01611	17.60630	0.01761	16.112	10.72	0	6,220.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.20	Put	16.61190	0.01661	18.18210	0.01818	16.612	10.67	0	48,650.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.21	Put	17.12730	0.01713	18.77660	0.01878	17.127	10.63	0	15,296.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.23	Put	18.20820	0.01821	20.02390	0.02002	18.208	10.55	0	27,284.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.25	Put	19.36010	0.01936	21.35450	0.02135	19.360	10.46	0	10,900.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.30	Put	22.57770	0.02258	25.07790	0.02508	22.578	10.25	0	7,700.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.38	Put	30.45530	0.03046	34.03710	0.03404	30.455	10.07	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.40	Call	542.64020	0.54264	519.26930	0.51927	542.640	10.09	0	2,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.40	Put	33.44020	0.03344	37.36930	0.03737	33.440	10.09	0	900.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.48	Put	47.64400	0.04764	53.15170	0.05315	47.644	10.16	0	4,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.50	Call	461.00420	0.46100	439.65190	0.43965	461.004	10.18	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.50	Put	51.80420	0.05180	57.75190	0.05775	51.804	10.18	0	13,300.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.51	Call	453.18110	0.45318	432.05460	0.43205	453.181	10.19	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.52	Put	56.22400	0.05622	62.62740	0.06263	56.224	10.20	0	4,700.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.55	Put	63.35550	0.06336	70.47530	0.07048	63.356	10.23	0	10,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.57	Call	407.65660	0.40766	387.97240	0.38797	407.657	10.25	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.57	Put	68.45660	0.06846	76.07240	0.07607	68.457	10.25	0	4,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.59	Put	73.84190	0.07384	81.96760	0.08197	73.842	10.27	0	20,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.60	Call	385.84300	0.38584	366.92790	0.36693	385.843	10.28	0	600.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.60	Put	76.64300	0.07664	85.02790	0.08503	76.643	10.28	0	9,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.65	Put	91.76020	0.09176	101.48830	0.10149	91.760	10.33	0	9,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.67	Call	337.53860	0.33754	320.52100	0.32052	337.539	10.35	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.71	Put	112.42820	0.11243	123.84170	0.12384	112.428	10.39	0	20,159.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.75	Call	286.98080	0.28698	272.24620	0.27225	286.981	10.43	0	1,050.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.83	Put	162.34440	0.16234	177.23040	0.17723	162.344	10.50	0	6,500.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.84	Call	236.22810	0.23623	224.10370	0.22410	236.228	10.51	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.93	Call	193.65940	0.19366	183.99050	0.18399	193.659	10.69	0	7,700.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	167.48360	0.16748	159.45040	0.15945	167.484	10.96	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	258.28360	0.25828	277.55040	0.27755	258.284	10.96	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	135.95430	0.13595	129.95710	0.12996	135.954	11.35	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	133.14590	0.13315	127.33280	0.12733	133.146	11.39	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	99.49640	0.09950	95.90110	0.09590	99.496	11.94	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	80.99320	0.08099	78.60400	0.07860	80.993	12.33	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	73.15650	0.07316	71.26870	0.07127	73.156	12.52	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	63.64510	0.06365	62.32020	0.06232	63.645	12.80	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	61.26140	0.06126	60.05510	0.06006	61.261	12.89	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	60.10900	0.06011	58.95820	0.05896	60.109	12.93	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	650.90900	0.65091	677.05820	0.67706	650.909	12.93	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	58.98050	0.05898	57.88610	0.05789	58.981	12.97	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	32.14600	0.03215	32.19610	0.03220	32.146	14.44	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	25.19500	0.02519	25.46480	0.02546	25.195	15.08	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,115.99500	1.11600	1,143.56480	1.14356	1,115.995	15.08	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	12.88890	0.01289	13.11940	0.01312	12.889	15.41	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	10.52440	0.01052	10.73180	0.01073	10.524	15.51	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	9.50470	0.00950	9.70030	0.00970	9.505	15.56	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	8.36390	0.00836	8.54450	0.00854	8.364	15.62	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	3.74930	0.00375	3.84710	0.00385	3.749	16.00	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.92240	10.92240	10.89510	10.89510		10.65	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	57.22400	0.05722	63.01150	0.06301	57.224	10.29	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	66.57120	0.06657	73.24840	0.07325	66.571	10.33	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.93000	10.93000	10.90270	10.90270		10.71	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	158.18060	0.15818	171.41880	0.17142	158.181	10.63	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	6.67010	0.00667	6.78550	0.00679	6.670	18.31	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.93570	10.93570	10.90840	10.90840		10.69	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.18000	0.00018	0.19550	0.00020	0.180	18.21	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	216.72840	0.21673	206.59790	0.20660	216.728	10.92	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.95280	10.95280	10.92540	10.92540		10.94	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	355.44940	0.35545	338.34140	0.33834	355.449	10.71	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.99460	10.99460	10.96720	10.96720		11.25	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.75590	0.00076	0.77370	0.00077	0.756	18.03	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	180.94080	0.18094	191.81890	0.19182	180.941	10.99	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	189.06510	0.18907	182.22690	0.18223	189.065	12.08	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	15.32250	0.01532	14.51380	0.01451	15.323	18.52	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.00650	11.00650	10.97910	10.97910		11.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	31.74040	0.03174	33.25840	0.03326	31.740	10.94	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	84.51850	0.08452	82.86860	0.08287	84.519	14.33	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.04850	11.04850	11.02080	11.02080		11.47	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	193.15990	0.19316	203.47340	0.20347	193.160	11.12	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	29.35530	0.02936	30.22540	0.03023	29.355	19.99	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.05440	11.05440	11.02680	11.02680		11.48	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.45730	0.00146	1.48610	0.00149	1.457	17.44	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	248.92070	0.24892	239.95550	0.23996	248.921	12.09	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.08040	11.08040	11.05260	11.05260		11.49	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.08240	11.08240	11.05460	11.05460		11.49	12,689,348.00	1,145	166,222.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.90760	0.00691	7.07920	0.00708	6.908	14.60	0.00	0	1,402.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	12.11210	0.01211	12.43350	0.01243	12.112	13.37	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	21.25540	0.02126	21.87290	0.02187	21.255	12.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.17520	0.02518	25.93080	0.02593	25.175	11.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	32.07250	0.03207	33.11200	0.03311	32.073	11.51	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	40.79000	0.04079	42.23690	0.04224	40.790	11.37	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,023.19000	1.02319	996.83690	0.99684	1,023.190	11.37	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	846.94560	0.84695	821.73930	0.82174	846.946	11.09	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	70.50160	0.07050	73.38260	0.07338	70.502	11.04	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	72.06030	0.07206	75.01830	0.07502	72.060	11.02	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	73.64980	0.07365	76.68440	0.07668	73.650	11.01	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	76.91370	0.07691	80.10750	0.08011	76.914	10.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	87.44880	0.08745	91.15060	0.09115	87.449	10.90	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	89.31540	0.08932	93.10870	0.09311	89.315	10.88	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	99.17330	0.09917	103.43820	0.10344	99.173	10.82	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	104.48630	0.10449	109.06600	0.10907	104.486	10.84	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	112.81400	0.11281	117.87770	0.11788	112.814	10.88	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	137.15440	0.13715	143.60540	0.14361	137.154	10.98	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	161.05670	0.16106	168.82070	0.16882	161.057	11.06	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	524.45910	0.52446	505.00890	0.50501	524.459	11.10	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	518.22730	0.51823	498.97510	0.49898	518.227	11.11	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	207.81400	0.20781	217.98280	0.21798	207.814	11.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	447.43200	0.44743	430.63060	0.43063	447.432	11.26	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	257.11730	0.25712	269.59200	0.26959	257.117	11.35	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	291.66840	0.29167	305.62400	0.30562	291.668	11.43	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	347.64790	0.34765	363.47730	0.36348	347.648	11.64	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	410.76850	0.41077	428.16230	0.42816	410.768	11.93	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	206.58330	0.20658	200.13480	0.20013	206.583	12.81	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	182.35350	0.18235	177.05930	0.17706	182.353	13.13	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	178.40530	0.17841	173.27780	0.17328	178.405	13.19	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	121.19720	0.12120	118.47780	0.11848	121.197	14.35	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	119.99880	0.12000	117.33120	0.11733	119.999	14.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	109.87910	0.10988	107.62730	0.10763	109.879	14.66	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	91.67960	0.09168	90.07840	0.09008	91.680	15.24	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	90.83070	0.09083	89.25780	0.08926	90.831	15.27	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	50.79380	0.05079	50.44100	0.05044	50.794	17.38	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	48.62950	0.04863	48.33390	0.04833	48.629	17.56	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	42.91590	0.04292	42.76750	0.04277	42.916	18.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	42.52910	0.04253	42.38680	0.04239	42.529	18.19	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	22.08490	0.02208	22.00880	0.02201	22.085	23.42	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.08840	11.08840	11.06060	11.06060		11.48	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	199.79930	0.19980	209.50700	0.20951	199.799	11.17	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	40.74710	0.04075	40.55830	0.04056	40.747	20.75	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.10430	11.10430	11.07650	11.07650		11.60	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.26100	0.00226	2.29420	0.00229	2.261	17.13	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	313.86440	0.31386	303.22770	0.30323	313.864	11.88	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.17650	11.17650	11.14810	11.14810		11.77	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.60500	0.00361	3.60700	0.00361	3.605	16.76	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	211.62350	0.21162	220.61870	0.22062	211.623	11.26	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	386.43770	0.38644	374.69320	0.37469	386.438	11.90	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	62.96840	0.06297	63.21480	0.06321	62.968	21.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.23290	11.23290	11.20370	11.20370		11.94	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	218.78590	0.21879	227.61510	0.22762	218.786	11.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	78.65050	0.07865	79.81340	0.07981	78.651	22.39	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.23490	11.23490	11.20570	11.20570		11.93	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.59520	0.00460	4.59990	0.00460	4.595	16.42	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	467.73810	0.46774	454.55670	0.45456	467.738	11.86	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.27120	11.27120	11.24140	11.24140		12.06	5,748,312.00	510	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	67.30830	0.06731	67.90640	0.06791	67.308	11.71	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	98.95940	0.09896	101.00020	0.10100	98.959	11.49	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	136.71600	0.13672	140.77450	0.14077	136.716	11.36	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	202.90260	0.20290	210.48720	0.21049	202.903	11.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	218.12400	0.21812	226.48220	0.22648	218.124	11.36	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	263.36150	0.26336	273.94170	0.27394	263.362	11.53	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	246.12310	0.24612	243.49220	0.24349	246.123	13.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	157.87590	0.15788	158.22280	0.15822	157.876	15.34	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	118.86710	0.11887	120.15510	0.12016	118.867	16.40	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	88.18170	0.08818	90.04470	0.09004	88.182	20.59	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.29330	11.29330	11.26330	11.26330		12.17	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	223.59420	0.22359	233.43900	0.23344	223.594	11.38	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	83.46350	0.08346	84.50010	0.08450	83.464	22.47	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.35970	11.35970	11.32900	11.32900		12.35	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	229.69830	0.22970	238.88910	0.23889	229.698	11.48	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.34630	0.08735	86.51140	0.08651	87.346	22.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.42100	11.42100	11.38970	11.38970		12.54	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	237.97710	0.23798	244.63290	0.24463	237.977	11.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	86.48830	0.08649	88.22590	0.08823	86.488	21.99	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.45480	11.45480	11.42320	11.42320		12.66	5,154,660.00	450	9,446.00
\$ / R	On 26/06/2015	Any day expiry			11.48440	11.48440	11.45250	11.45250		12.78	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	246.01270	0.24601	250.80860	0.25081	246.013	11.84	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	88.38260	0.08838	88.02060	0.08802	88.383	22.13	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.55390	11.55390	11.52180	11.52180		12.97	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	253.41610	0.25342	258.85930	0.25886	253.416	11.99	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	92.23850	0.09224	91.66800	0.09167	92.239	21.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.61480	11.61480	11.58290	11.58290		13.15	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	261.42990	0.26143	265.36790	0.26537	261.430	12.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	91.51490	0.09151	92.77710	0.09278	91.515	21.77	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.65260	11.65260	11.62080	11.62080		13.28	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	196.56630	0.19657	197.06290	0.19706	196.566	12.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	326.21490	0.32621	322.36340	0.32236	326.215	15.87	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.68200	11.68200	11.65030	11.65030		13.39	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	268.34280	0.26834	271.02290	0.27102	268.343	12.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	91.59310	0.09159	91.56250	0.09156	91.593	21.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.74510	11.74510	11.71350	11.71350		13.53	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	273.93820	0.27394	275.74650	0.27575	273.938	12.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	100.08870	0.10009	97.09220	0.09709	100.089	21.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.80390	11.80390	11.77250	11.77250		13.64	0.00	0	0.00

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	278.80480		0.27880		278.96070	0.27896	278.805	12.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	90.23150		0.09023		90.75820	0.09076	90.231	21.23	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.84390		11.84390		11.81250	11.81250		13.65	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,192.07060		1.19207		1,163.12100	1.16312	1,192.071	12.64	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.85860		11.85860		11.82730	11.82730		13.73	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	281.50500		0.28151		281.24390	0.28124	281.505	12.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	83.05490		0.08305		85.08090	0.08508	83.055	21.07	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.90920		10.90920		10.88190	10.88190		10.57	436,368.00	40	939.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.08240		11.08240		11.05460	11.05460		11.49	0.00	0	22.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	53,071.85460		0.53072		51,109.22880	0.51109	53,071.855	11.09	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.27120		11.27120		11.24140	11.24140		12.05	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.66860		18.66860		18.65130	18.65130		10.50	40,734,885.20	2,182	41,948.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.38840		0.00839		8.82190	0.00882	8.388	13.90	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	20.63100		0.02063		21.93520	0.02194	20.631	11.61	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	23.67690		0.02368		25.60570	0.02561	23.677	10.94	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	30.56520		0.03057		33.95950	0.03396	30.565	9.83	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	32.31240		0.03231		36.08330	0.03608	32.312	9.60	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	221.50280		0.22150		222.78460	0.22278	221.503	11.16	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	125.29990		0.12530		126.91910	0.12692	125.300	11.94	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	118.80430		0.11880		120.40730	0.12041	118.804	12.02	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	86.87870		0.08688		88.61480	0.08861	86.879	12.33	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.94660		18.94660		18.92840	18.92840		11.36	0.00	0	9,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	348.33940		0.34834		362.06550	0.36207	348.339	11.04	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.07900		19.07900		19.06000	19.06000		11.61	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	271.46240		0.27146		280.57790	0.28058	271.462	11.02	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	375.14380		0.37514		386.73430	0.38673	375.144	11.22	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	430.35930		0.43036		443.09680	0.44310	430.359	11.31	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	199.94360		0.19994		201.43040	0.20143	199.944	14.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	126.43630		0.12644		127.33480	0.12733	126.436	14.63	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	124.68780		0.12469		125.57270	0.12557	124.688	14.64	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.24100		19.24100		19.21940	19.21940		12.04	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.52020		19.52020		19.49510	19.49510		12.44	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10716		0.10716		0.10666	0.10666		12.35	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10893		0.10893		0.10843	0.10843		13.93	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11090		0.11090		0.11037	0.11037		14.18	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.83970		14.83970		14.79160	14.79160		10.35	1,483,970.00	100	69,991.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	8.04010		0.00804		8.39420	0.00839	8.040	11.13	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	18.70380		0.01870		20.76110	0.02076	18.704	10.43	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	27.88270		0.02788		31.58950	0.03159	27.883	10.09	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	72.46290		0.07246		82.79750	0.08280	72.463	10.10	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	79.16790		0.07917		90.40090	0.09040	79.168	10.12	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	60.82510		0.06083		59.63160	0.05963	60.825	12.27	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	22.27010		0.02227		23.02580	0.02303	22.270	13.81	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.08210		15.08210		15.03280	15.03280		11.17	16,861,787.80	1,118	13,420.00

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	29.49420		0.02949		30.95440	0.03095	29.494	11.11	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	47.06390		0.04706		49.83530	0.04984	47.064	10.90	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	140.08800		0.14009		136.67100	0.13667	140.088	13.27	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.34780		15.34780		15.29550	15.29550		11.60	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.60980		15.60980		15.55460	15.55460		12.16	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			494.62700		494.62700		495.64600	495.64600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			501.98500		501.98500		503.03000	503.03000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			509.73200		509.73200		510.79900	510.79900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.32000		423.32000		423.82500	423.82500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.61700		429.61700		430.13900	430.13900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			497.24700		497.24700		498.05000	498.05000			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			504.64400		504.64400		505.47000	505.47000			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			452.47300		452.47300		453.17100	453.17100			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			459.20400		459.20400		459.92200	459.92200			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			466.29100		466.29100		467.02600	467.02600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.17350		10.17350		10.13040	10.13040		10.12	3,560,725.00	350	13,765.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.27290		10.27290		10.22940	10.22940		10.26	0.00	0	6,901.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	37.12560		0.03713		44.45690	0.04446	37.126	10.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	99.08940		0.09909		112.59590	0.11260	99.089	10.36	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	400.48300		0.40048		378.88610	0.37889	400.483	10.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	129.06890		0.12907		124.69250	0.12469	129.069	11.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	119.05850		0.11906		115.10820	0.11511	119.059	11.39	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.38310		10.38310		10.33780	10.33780		10.82	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.49310		10.49310		10.44520	10.44520		11.28	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.20970		10.20970		10.21820	10.21820		9.32	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.34920		10.34920		10.35780	10.35780		10.69	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			61.30280		61.30280		-59.21830	-59.21830			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			819.29210		819.29210		797.80440	797.80440			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			907.47990		907.47990		886.06960	886.06960			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			34.59290		34.59290		-12.35310	-12.35310			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			758.89960		758.89960		733.31410	733.31410			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			125.47200		125.47200		119.38310	119.38310			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future			2,448.91920		2,448.91920		2,569.33930	2,569.33930			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		56.44730	56.44730		53.11950	53.11950			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.21050	12.21050		12.16980	12.16980		10.92	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.41500	12.41500		12.37400	12.37400		11.71	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.64110	12.64110		12.59730	12.59730		12.25	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74930	1.74930		1.74430	1.74430		9.96	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.76900	1.76900		1.76410	1.76410		11.01	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.92206	123.92206		123.91661	123.91661			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.30094	124.30094		124.29681	124.29681			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		9.71387	83.97895		9.68972	84.15624			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.81616	81.44453		9.79109	81.62541			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.91828	82.70235		9.89228	82.88673			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		451.16400	451.16400		451.84000	451.84000			9,023,280.00	2	524.00
GOVI	On 06/11/2014	GOVI		457.87600	457.87600		458.57200	458.57200			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		464.94200	464.94200		465.65400	465.65400			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.26240	117.26240		117.20232	117.20232			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		119.02257	119.02257		118.96297	118.96297			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		122.14715	122.14715		122.14198	122.14198			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future		123.98065	123.98065		123.97682	123.97682			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		122.29288	122.29288		122.28742	122.28742			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		122.78299	122.78299		122.77915	122.77915			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future		128.03215	128.03215		128.02647	128.02647			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.95407	129.95407		129.94964	129.94964			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		217.39000	217.39000		217.39000	217.39000			0.00	0	713.00
IGOV	On 06/11/2014	Index Future		220.65000	220.65000		220.65500	220.65500			0.00	0	640.00
IGOV	On 05/02/2015	Index Future		224.08200	224.08200		224.09000	224.09000			0.00	0	0.00

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	589.05400	589.05400		589.09900	589.09900			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.93100	597.93100		597.98200	597.98200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.26970	143.26970		143.26734	143.26734			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	6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.19000	93.81000		6.19000	93.81000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.34000	93.66000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.42000	93.58000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.57000	93.43000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.84000	93.16000		6.84000	93.16000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.09000	92.91000		7.06000	92.94000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.32000	92.68000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.48000	92.52000		7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.62000	92.38000		7.57000	92.43000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.76000	92.24000		7.69000	92.31000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.52380	9.52380		9.47900	9.47900		7.20	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.59280	9.59280		9.54530	9.54530		8.81	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36030	1.36030		1.35930	1.35930			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36090	1.36090		1.35990	1.35990			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.85111	112.37066		6.82089	112.40363		1.00	3,258,749.14	29	6,048.00
R157	On 06/11/2014		Bond Future	7.11801	107.23123		7.07675	107.26592		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.53488	108.88761		7.47347	108.92373		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	8.44277	117.06697		8.41334	117.31430		9.38	142,119,301.58	1,214	40,198.00
R186	On 07/08/2014	7.60	Call	10.99000	0.01099		19.37000	0.01937	10.990	9.05	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	182.06000	0.18206		246.92000	0.24692	182.060	9.20	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	619.66000	0.61966		754.62000	0.75462	619.660	9.29	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,328.16000	1.32816		1,266.56000	1.26656	1,328.160	9.36	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	487.00000	0.48700		475.00000	0.47500	487.000	9.49	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	175.96000	0.17596		178.02000	0.17802	175.960	9.61	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	36.91000	0.03691		40.15000	0.04015	36.910	9.75	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.52634	118.80968		8.49566	119.06202		10.22	0.00	0	23,112.00
R186	On 06/11/2014	9.17	Put	969.65000	0.96965		940.07000	0.94007	969.650	10.53	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.60673	115.34913		8.57478	115.60637		10.61	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	2,412.49000	2.41249		2,347.11000	2.34711	2,412.490	10.85	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			287.57554		287.57554		287.56592	287.56592			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.89200		291.89200		291.88556	291.88556			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			6.05615		102.15460		6.02597	102.16543		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.92357		229.92357		229.91443	229.91443		10.28	0.00	0	161.00
R202	On 06/11/2014	Bond Future			233.37481		233.37481		233.36806	233.36806			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.25633		100.40518		8.22693	100.57973		7.70	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.35015		97.97976		8.31930	98.15802		8.56	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.44300		99.49271		8.41063	99.67456		8.57	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.42410		105.59659		7.38428	105.70647		3.02	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	13.15000		0.01315		22.27000	0.02227	13.150	2.92	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.56500		103.00554		7.52074	103.11824		3.11	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	143.83000		0.14383		167.68000	0.16768	143.830	3.02	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	211.36000		0.21136		242.54000	0.24254	211.360	3.05	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.71503		104.59629		7.66554	104.71159		3.07	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	947.76000		0.94776		1,012.79000	1.01279	947.760	3.06	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.89368		92.82275		8.86940	93.01410			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.97554		94.20506		8.95036	94.40022			0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			9.05585		91.65284		9.02974	91.85182			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.08153		94.73861		9.06227	94.91400			0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			9.15842		96.14932		9.13845	96.32852			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.23376		93.37675		9.21310	93.55941			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.68174		102.28136		7.64722	102.40824		4.31	0.00	0	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	352.53000		0.35253		328.40000	0.32840	352.530	4.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.80011		103.80397		7.76275	103.93391		4.42	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	769.75000	0.76975	731.75000	0.73175	769.750	4.47	0.00	0	1,270.00		
R204	On 05/02/2015	Bond Future			7.91832	101.37242	7.87784	101.50523	4.57	0.00	0	0.00			
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R2048	On 07/08/2014	Bond Future			9.13392	99.92087	9.10949	100.16652	0.00	0	5,554.00				
R2048	On 06/11/2014	Bond Future			9.20887	96.98241	9.18360	97.23279	0.00	0	8,535.00				
R2048	On 05/02/2015	Bond Future			9.28253	98.48004	9.25641	98.73506	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			7.90752	97.68743	7.87821	97.81260	5.59	0.00	0	33,961.00			
R207	On 06/11/2014	Bond Future			8.01412	99.14165	7.98282	99.26978	5.75	0.00	0	434.00			
R207	On 05/02/2015	Bond Future			8.12103	97.03139	8.08758	97.16234	5.95	0.00	0	0.00			
R207	On 07/05/2015	Bond Future			8.20613	98.67406	8.16971	98.81025	5.93	0.00	0	0.00			
R207	On 07/05/2015	Bond Future	7.73	Call	1,325.86000	1.32586	1,387.68000	1.38768	1,325.860	5.81	0.00	0	66.00		
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208	On 07/08/2014	Bond Future			8.06990	95.77938	8.03543	95.94678	6.43	0.00	0	16,414.00			
R208	On 07/08/2014	Bond Future	8.28	Put	326.92000	0.32692	309.73000	0.30973	326.920	6.53	0.00	0	630.00		
R208	On 06/11/2014	Bond Future			8.17062	93.80729	8.13420	93.97823	7.05	0.00	0	571.00			
R208	On 06/11/2014	Bond Future	8.50	Put	901.45000	0.90145	862.06000	0.86206	901.450	7.21	0.00	0	1,520.00		
R208	On 05/02/2015	Bond Future			8.26936	95.25601	8.23088	95.43039	7.00	0.00	0	0.00			
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R209	On 07/08/2014	Bond Future			9.01391	76.16439	8.98950	76.34767	13.80	0.00	0	10,760.00			
R209	On 06/11/2014	Bond Future			9.08759	74.15197	9.06236	74.33886	15.84	0.00	0	16,291.00			
R209	On 06/11/2014	Bond Future	8.50	Call	1,048.80000	1.04880	1,127.44000	1.12744	1,048.800	15.58	0.00	0	5,500.00		
R209	On 06/11/2014	Bond Future	8.75	Call	1,639.76000	1.63976	1,741.59000	1.74159	1,639.760	15.71	0.00	0	2,200.00		
R209	On 06/11/2014	Bond Future	8.95	Call	2,239.13000	2.23913	2,358.83000	2.35883	2,239.130	15.81	0.00	0	2,050.00		
R209	On 06/11/2014	Bond Future	9.00	Call	2,406.45000	2.40645	2,530.39000	2.53039	2,406.450	15.84	0.00	0	1,640.00		
R209	On 06/11/2014	Bond Future	9.05	Call	2,581.96000	2.58196	2,710.05000	2.71005	2,581.960	15.87	0.00	0	2,050.00		
R209	On 06/11/2014	Bond Future	9.25	Put	2,163.52000	2.16352	2,119.91000	2.11991	2,163.520	16.01	0.00	0	2,200.00		
R209	On 06/11/2014	Bond Future	9.50	Put	1,484.72000	1.48472	1,456.53000	1.45653	1,484.720	16.17	0.00	0	5,500.00		
R209	On 06/11/2014	Bond Future	9.58	Put	1,308.10000	1.30810	1,283.99000	1.28399	1,308.100	16.22	0.00	0	907.00		
R209	On 06/11/2014	Bond Future	9.95	Put	701.84000	0.70184	691.47000	0.69147	701.840	16.46	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	642.32000		0.64232		633.24000	0.63324	642.320	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	584.02000		0.58402		576.11000	0.57611	584.020	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.15855		75.29727		9.13252	75.48759		15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.02029		172.02029		172.01357	172.01357			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.56301		172.56301		172.55810	172.55810			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			130.72137		130.72137		130.71964	130.71964			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.68363		132.68363		132.68338	132.68338			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			136.09226		136.09226		136.27496	136.27496			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.13514		138.13514		138.32216	138.32216			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			8.89605		86.86463		8.87168	87.04895		12.10	0.00	0	23,790.00
R213	On 06/11/2014	Bond Future			8.97654		84.61696		8.95129	84.80497		13.79	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			9.05566		85.92362		9.02951	86.11530		13.80	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.07819		77.19662		9.05375	77.38825		14.40	0.00	0	4,306.00
R214	On 06/11/2014	Bond Future			9.15119		75.05794		9.12594	75.25325		16.46	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,028.01000		3.02801		3,169.09000	3.16909	3,028.010	16.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,061.94000		1.06194		1,043.73000	1.04373	1,061.940	16.83	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.22276		76.21703		9.19669	76.41599		16.49	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,434.56000		21,434.56000		21,370.84000	21,370.84000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.04820		5.04820		5.02810	5.02810		7.80	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.03760		5.03760		5.01870	5.01870		9.08	0.00	0	0.00

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 :											316,534,327.92	14,101	3 591 951.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.15764			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.28000		103.56073		7.28000	103.54060			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.31417			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.79000		104.56331		8.79000	104.53886			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	99.88756			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.46500		102.32542		9.46500	102.29957			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.95460			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.05449			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.65500		96.35592		9.65500	96.33124			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.38000		102.78559		7.38000	102.76535			0.00	0	160,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.40221			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.93000		105.16966		8.93000	105.14469			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond	1.40000		137.99974		1.40000	137.97401			1,120,000,000,000.00	800,000,000	600,000,000.00
ABCPi3	On 07/12/2023	Spot Bond	2.20000		128.40481		2.20000	272.16151			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91113			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.82487			0.00	4,920,000,000	2,460,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43497			0.00	2,000,000,000	2,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.45284			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.46461			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.74701			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.18490			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00

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	8.04000	105.88261	8.04000	105.85993				1,608,000,000,000.00	200,000,000	470,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.95879				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.72000	102.98564	7.72000	102.96423				0.00	0	500,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39952				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.92993				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.95714				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.88224				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.99976				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.29648				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37336				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.15881				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.37212				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.39014	2.90000	130.36061				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.15000	118.21866	4.15000	118.18789				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.90000	104.50115	4.90000	104.47169				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.84000	105.32263	5.84000	105.29028				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.33000	107.18257	11.33000	107.14995				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.84204				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24103				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.25452				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.26640				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.65000	111.97373	4.65000	111.94307				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	58.04922	100.00000	57.90860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.94000	171.77013		1.94000	171.73562			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.44236		2.76000	160.40657			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	174.06173		1.97000	174.02661			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18056		7.91000	105.18056			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.94693		1.79000	183.91072			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.31625	75.27033		8.31625	75.25385			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.31625	75.27033		8.31625	75.25385			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	100.33228			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.67000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.56000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.17000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.06000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.51000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03784			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90957			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	7.26000	101.07781		7.26000	101.05835			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	88.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.24000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.19000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22737			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.57000	110.84979		7.57000	110.82741			0.00	0	0.00

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	99.86215			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.07000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		95.86522		2.54500	107.76812			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.75491		2.51000	157.15106			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.69471		2.39000	209.43800			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.32000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.80000		90.99377		9.80000	90.97011			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.10000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.21781			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.14000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.56000			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		106.76620		9.63000	106.73877			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	110.09000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.78500		105.61581		9.78500	105.58824			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.17000		89.89533		9.17000	89.87331			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.97000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.88000	104.91947		9.88000	104.89182			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58553			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.48110			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.53000	107.25889		8.53000	107.23454			100,654,000,000.00	11,800,000	1,461,800,000.00
ABS11	On 09/04/2021	Spot Bond		9.17500	103.60616		9.17500	103.58076			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.23000	102.38862		7.23000	102.36886			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.10500	96.80027		9.10500	96.77673			162,069,000,000.00	17,800,000	1,217,800,000.00
ABS7	On 11/09/2026	Spot Bond		10.00500	94.49572		10.00500	94.47065			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.93000	105.14006		7.93000	105.11784			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.01000	217.98960		2.01000	276.13681			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.27000	127.26485		1.27000	130.07951			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.99000	130.11402		1.99000	132.70069			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00452		100.00000	0.00450			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	57.75682		100.00000	57.61691			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.73000	106.14964		11.73000	106.11676			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.34065			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.69332		100.00000	3.68438			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37451			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.85419			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	22.01392		100.00000	21.96059			0.00	0	0.00

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	101.30679			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.94317		11.00000	63.92489			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			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	100.43126			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47363			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41235			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42513			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43075			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.63124			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.63124			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.65295			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40214			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.65295			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.60953			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.12907			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39491			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27619			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41750			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.43004			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.43512			0.00	0	0.00

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	100.42492		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40215		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.62500	102.05759	9.62500	102.08705		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.56195		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.24026		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	83.87252		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.33019		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	166.38362		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.41228		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.01492		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.01492		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89068		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39949		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39642		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.44386		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78789		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.44368		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19610		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.16834		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.43496		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.20818		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.94414		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.41383		0.00		0	0.00	

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	100.40585			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36489			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35616			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37311			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40483			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38689			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36643			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37208			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.08304		10.23000	103.05509			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37755			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36900			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.41902			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.73000	100.79398		9.73000	100.76781			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40322			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.30971		1.75000	114.37088			1,750,000,000,000.00	1,000,000,000	500,000,000.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70856			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37241			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39202			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.40463			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37941			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.40211			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96283			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.36413			0.00	0	0.00

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	102.30051				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.37487				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.60859				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.40211				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.39419				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.41577				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.42241				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99793				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26531				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.42403				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.42403				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44488				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.39455				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44925				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.73457				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44488				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.03627				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.43274				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.42477				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	120.38927				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	121.25831				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36930				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.36577				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.93357				0.00	0	0.00

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	100.37537			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37688			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.39202			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36981			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36930			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40770			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26500			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54173			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73233			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.59452			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.66404			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.26295		100.00000	15.22597			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94889			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04782			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11367			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.56077			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.72069			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.93387			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.51656			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.26500	98.72998		8.26500	98.70814			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.96564			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.29524			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.71000	102.21543		8.71000	102.19175			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.48000	115.17473		9.48000	115.14558			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	83.31610		100.00000	83.13217			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000	108.97027		7.38000	108.94882			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	98.13128		100.00000	97.87372			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.54000	99.20682		9.54000	99.18170			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.68559		100.00000	13.65530			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.24000	99.25532		10.24000	99.22839			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	161.89418		2.76000	161.85808			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60847			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57277			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60377			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96344			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	100.49740			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14291			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34427			0.00	200,000,000	100,000,000.00
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	100.37941			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46534			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72620			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	104.08500			0.00	0	0.00

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	100.64472			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	127.01948		2.64000	127.22804			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		100.00000	12.57142		100.00000	12.54757			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.51192			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.34401			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.33895			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21268			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.20000	104.71286		9.20000	104.68713			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31682			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.69974			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.82585			0.00	200,000,000	100,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.26227			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.06021			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.74500	100.03044		9.74500	100.00444			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.53500	107.90022		7.53500	107.87842			54,252,000,000.00	7,200,000	1,041,100,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.41041		100.00000	29.36676			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16144			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14750			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.70000	102.54779		7.70000	102.52655			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.08000	105.02268		9.08000	104.99721			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.24665	102.35258		11.24665	101.51596			0.00	0	0.00

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	11.18951	100.63586		11.18951	100.47895			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.23456	100.55030		11.23456	100.42837			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25956			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.27759	100.39780		11.27759	100.34232			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.09743	99.47900		12.09743	99.39235			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26561			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26561			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26568			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.49665	99.53668		11.49665	99.81324			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.41988	101.32773		11.41988	100.35343			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.18951	100.63586		11.18951	100.47895			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.36970	100.55705		11.36970	100.44696			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.53918	95.24101		10.53918	100.06854			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25237			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24757			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24757			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23461			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87512	99.43161		10.87512	99.71276			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.84500	98.56196		11.84500	98.39733			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24050			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.77000	68.80781		11.77000	96.14949			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.22959			0.00	0	0.00

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	89.38816		9.28000	100.22461			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.24404			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.60000	67.59757		11.60000	96.01008			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23697			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24286			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24286			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23413			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24728			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41278			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24728			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23460			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23920			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.24738			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18024			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.24665	102.37648		14.24665	101.57021			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.48918	100.17128		15.48918	100.10614			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.38292	100.04106		14.38292	100.13856			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.31890			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.31890			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.31890			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.33050			0.00	0	0.00

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	100.27809			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.96533		100.00000	17.93125			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.14886		100.00000	19.10248			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.42762		100.00000	17.38539			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.00668		100.00000	12.97517			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.27006		100.00000	11.24276			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86839			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45278			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	100.00000	53.50257		100.00000	53.33553			0.00	0	74,500,000,000.00
BCJ06	On 07/07/2017	Spot Bond	100.00000	16.10955		100.00000	16.05926		6,510,000,000,000,000.00	65,100,000,000	65,100,000,000.00	
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.32521		100.00000	7.30747			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.32521		100.00000	7.30747			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842		120,000,000,000,000.00	1,200,000,000	300,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.91000	104.38927		1.91000	177.80548			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.40000	92.53856		8.40000	144.19797			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.40000	93.83590		8.40000	144.56347			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.78500	96.56646		8.78500	96.54377			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.64037			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38133			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.20000	98.61039		8.20000	98.58886			0.00	0	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	102.66480			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55069			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58266			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68922			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79577			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.09374			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.33073		100.00000	16.29073			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33255			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.39935			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42798			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43752			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55199			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70454			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.97427		100.00000	15.93515			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.97427		100.00000	15.93515			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41816			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45091			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45983			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.63000	103.17569		8.63000	103.15200			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48660			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53401			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00

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	7.07000	104.54822		7.07000	104.52808			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45802			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.17529			0.00	0	500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.90000	65.55296		8.90000	100.03549			0.00	0	3,000,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.52789			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.00086			0.00	2,000,000,000	500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.27631			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.85494			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.99449			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84583			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88946			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96870			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.29765			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.84156			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	57.63271		100.00000	57.49309			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.96473		100.00000	17.92120			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43210			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.06303			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.52000	104.03508		7.52000	104.01415			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.73000	111.46332		9.73000	111.43455			37,947,000,000.00	3,900,000	273,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.11592			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.38000	103.70135		9.38000	103.67553			152,894,000,000.00	16,300,000	646,300,000.00
CBL12	On 06/09/2018	Spot Bond	11.51000	103.22744		11.51000	103.19604			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.91361			0.00	0	0.00

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	11.76000		104.33001		11.76000	104.29709			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.21022			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.62000		100.89653		9.62000	100.87078			173,160,000,000.00	18,000,000	18,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.32148			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.20000		99.90611		12.20000	99.87343			2,440,000,000,000.00	200,000,000	100,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.26826			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.61600			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27568			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.49500		92.94523		10.49500	92.91940			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.23000		114.08221		10.23000	114.05111			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		110.35955		10.08000	110.32991			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.41000		115.15158		9.41000	115.12281			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90725			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.98000		103.46814		11.98000	103.43544			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36619			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.33780			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.64436			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.94533			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.37049			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81510			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.86612			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.21157			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.21970			0.00	0	0.00

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	100.22944			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.80564			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.78675			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.88655			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28582			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41238			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41565			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.24150		10.11000	100.21464			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03751			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.68558		2.76000	119.65877			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	116.71709		3.14000	119.64893			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.94229		8.25000	102.91968			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.91973		3.10000	119.22365			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.64112		2.40000	118.95997			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58261			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09135			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.90906			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.63000	101.71059		8.63000	101.68710			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.15942			0.00	0	0.00

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	100.15743				0.00	0	700,000,000.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.62371				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.63597				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.68000		101.81963	8.68000	101.79599				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.68000		101.81963	8.68000	101.79599				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.73000		100.61541	8.73000	100.59191				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.42261				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.46654				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.09954				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.09954				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.63177				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.12166				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.42864				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.87898				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.93499				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.49268	9.35000	103.46656				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.49268	9.35000	103.46656				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.87891				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.88130				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	101.43464				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.69687				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.40735				0.00	0	0.00

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	100.58716				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58716				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58716				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58716				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.58716				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64847				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77879				0.00	400,000,000	200,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89970				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89970				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89970				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89970				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78018				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.53000	103.19932	9.53000	103.17321				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.97477				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.04146				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48142				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.32773				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82328				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82107				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86005				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96793				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.05790				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06695				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.26627				0.00	0	0.00

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	101.78460				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.68065				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.51426				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.37436				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43232				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43232				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43232				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43232				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.64597				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.38995				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.56830				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.31299				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.03290				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.21398				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30950				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.07459				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.45174				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.21402				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.21402				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.21095				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.92786				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.90819				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.61652				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	122.50632		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	122.64550		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	120.65931		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	121.26754		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.29381		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	11.08000	93.20260	11.08000	93.17529		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.60000	94.76043	11.60000	94.73139		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20146		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.45091		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.26362		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61166		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.63302		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	101.65505	8.80500	101.65255		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.39455		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.28693		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	118.09986		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.41320		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.42075		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.44990		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.46843		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.46104		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.46104		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.46104		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.47377		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.79427			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20146			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.81245			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.94492			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54033			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52349			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20265			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60232			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.49395			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37655			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.43583			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.52489			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.19510			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19671			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.43980			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16343			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16343			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.84969			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59466			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	101.25152			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.21043			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.50055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60132			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.35818			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.37639		10.55000	103.09208			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.26000	102.13324		10.26000	104.84897			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.27859			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.62823			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.40000	103.68777		12.40000	107.01939			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.69734			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.43000	106.89432		12.43000	106.78261			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.86000	106.19800		10.86000	106.09406			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.69734			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.59048			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.47999			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.44136			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	102.05247			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.39455			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21024			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.79500	102.95159		9.79500	102.85319			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26391			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43734			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.12378		10.55000	103.14970			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.47554		11.00000	97.41706			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.71404		7.01000	39.32505			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	152.70621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.78500		96.56646		8.78500	135.06291			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.40000		32.85458		8.40000	144.19797			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.40000		33.27103		8.40000	144.56347			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.03984			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.96323			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97903			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.97903			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42769			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39907			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40475			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40211			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61166			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.36476			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38446			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.38193			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.02996			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.86931			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.18000		109.02256		9.18000	106.64746			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.08000		100.58713		9.08000	100.56274			0.00	0	949,033,300.00
COJ05	On 05/06/2023	Spot Bond	10.40500		111.43180		10.40500	111.40092			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.53000		103.88707		8.53000	103.86336			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.99500		106.93074		9.99500	106.90241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond	10.04000	101.71131		10.04000	101.68409			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.39000	95.17804		10.39000	95.15170			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.13000	96.22908		11.13000	96.20060			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.13000	89.20828		11.13000	89.18189			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98437			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.86920			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75079			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84998			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.31500	98.04301		11.31500	98.46173			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.00727		100.00000	11.97819			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35793			0.00	1,000,000,000	1,000,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.35500	97.75687		8.35500	97.73512		1,336,800,000,000.00		160,000,000	80,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.72046			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.58740			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80349			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	74.61401		100.00000	74.46684			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.59938			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09151			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.61615			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.80190			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.52249			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.59669			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.17697			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.99500	100.71015		8.99500	100.68594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.41000	114.43911		7.41000	114.41636			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.64500	107.48462		8.64500	107.45949			436,817,153,500.00	50,528,300	3,814,771,400.00
DV23	On 27/02/2023	Spot Bond	9.14000	108.71143		9.14000	108.68459			118,617,092,000.00	12,977,800	3,887,080,500.00
DV24	On 18/02/2024	Spot Bond	9.24000	106.60788		9.24000	106.58128			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79000	106.32407		9.79000	106.29599			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51984			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25646			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.15617			0.00	400,000,000	200,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.92446			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37809			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.29500	130.32164		8.29500	130.29239			331,800,000.00	40,000	2,000,040,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47020			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	102.90092		0.10000	134.35323			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.94000	123.28891		1.94000	123.26418			0.00	0	8,280,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	110.56009		1.96000	110.53785			0.00	0	1,500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.85016		2.09500	109.82757			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	101.61610		2.10000	101.59524			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.89500	107.71724		9.89500	107.68850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.74500	108.19782		9.74500	108.16985			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.18000	101.00567		10.18000	100.97842			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48000	91.77273		10.48000	95.33652			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.64000	102.63552		10.64000	102.49700			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.00778			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.79940			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46573			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10751			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89882			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90571			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	81.68850		100.00000	81.51207			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	58.30821		100.00000	58.12617			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.30646		3.00000	130.27655			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.59000	101.50202		11.59000	101.47094			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.41709			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.67394			0.00	100,000,000	400,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.37568			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.18000	97.49290		10.18000	97.46645			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.02720			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88462			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07038			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.04353			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18116			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14653			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.99412			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.54949			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.96789			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00916			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.95964			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.99403			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99000		103.60032		6.99000	103.58088			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.96000		106.16444		7.96000	106.14180			50,276,952,000.00	6,316,200	5,529,039,400.00
ES23	On 25/01/2023	Spot Bond	8.69000		112.36272		8.69000	112.33632			131,176,419,000.00	15,095,100	2,813,495,300.00
ES26	On 02/04/2026	Spot Bond	8.99000		93.94163		8.99000	93.91906			628,422,576,000.00	69,902,400	7,222,826,400.00
ES33	On 15/09/2033	Spot Bond	9.67500		83.55366		9.65000	83.71699			1,229,669,157,127,500.00	27,097,587,300	115,905,117,400.00
ES42	On 25/04/2042	Spot Bond	9.81000		89.31914		9.81000	89.29578			0.00	0	14,466,666,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.04931			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.08383			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.89939			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84885			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26576			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.76687			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.20603			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.11532		100.00000	12.08596			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.79030		100.00000	11.76174			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.41584			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43281			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.46664			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.50029			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.83000		103.20608		6.83000	103.18700			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.60000		96.52436		9.60000	96.49963			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51648			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51640			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.60348			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.19319			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.81537			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.82938			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.49500		97.69765		10.49500	98.60277			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.40000		102.65656		11.40000	102.62547			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.97607			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		130.95640		2.09000	131.80783		3,135,000,000,000.00	1,500,000,000	1,000,000,000.00	
FRBI23	On 07/12/2023	Spot Bond	2.04000		129.98147		2.04000	275.50453			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25500		104.19041		2.25500	110.73034		2,706,000,000,000.00	1,200,000,000	800,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.49000		101.98760		2.49000	157.51052		4,482,000,000,000.00	1,800,000,000	1,200,000,000.00	
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.57752		2.28000	212.81781			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.84000		110.53526		7.84000	110.51216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.88400	61.56669		7.88400	60.89773			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47100	39.37002		9.47100	38.45915			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	38.07742		9.71000	37.16067			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	64.00091		100.00000	63.87949			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	66.20600		100.00000	66.08039			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38361			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34561			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34561			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.97141			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32305			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47887			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61283			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41243			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45436			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.41458		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.41458		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60395			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44488			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	100.42326			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48288			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43734			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.33306		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	100.46596			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	100.57728			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.55987			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	14.26720		100.09221	14.23261			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.39556			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.90234			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47655			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.23867			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.98569			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44404			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	100.44919			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40880			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41470			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54742			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40715			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.05507		13.22500	58.03455			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38294			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38345			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57583			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40161			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50000	95.35506		3.50000	98.62873			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41973			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41973			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.04330			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20146			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.47273			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.26444			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39455			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.61094				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.45341				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.18256				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.59366				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.70809				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52249				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41067				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52200				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.38042				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.63130				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.41470				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.41470				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41822				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.14080				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.14875				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.45724				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01757				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.43885				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.99981				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.44142				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.98213				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.98207				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.77333				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.60315				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.77333			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59634			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.39746			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.59550		8.75000	101.51672			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.37981			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.80649			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44553			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44301			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64564			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55615			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.33000		119.47641		3.33000	121.28969			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.45119			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.45578			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.31000		109.88691		3.31000	121.45151			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.68000		99.66970		1.68000	126.58195			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.33000		107.05970		3.33000	121.28969			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		103.23291		2.59000	125.94505			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		103.92894		2.73000	131.15705			3,276,000,000,000.00	1,200,000,000	800,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.75363			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.30156			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.67316			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.68498			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44816			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.55268			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52363			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50427			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42628			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.62585			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42577			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.33421			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.94558			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.63408			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40331			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.52554	100.00000	9.50246				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.05214	100.00000	22.99630				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	54.27891	100.00000	54.10945				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000	148.19778	4.80000	148.15672				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.78535				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38875				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.35006				0.00	4,000,000,000	12,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.39233				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.85665				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.40479				0.00	0	2,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.35083				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.37373				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300	81.86400	2.17300	97.60925				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond		2.44000	100.51146		2.44000	132.51136			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.49294			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.22020		10.38000	102.19143			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	102.22020		10.38000	102.19143			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	101.17986			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.65253			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.56407		2.58000	107.01495			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	203.23043		2.59000	203.45933			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.57676		2.55000	107.58853			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.09963			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	202.35577		2.62000	202.58062			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.81153			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35500	109.48592		2.35500	109.69862			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.45674		2.64000	105.87889			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.20498			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.55000	125.03494		2.55000	265.01637			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.05000	129.88226		2.05000	275.29417			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.77000	122.97096		2.77000	260.64015			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.46000	103.20362		2.46000	128.56356			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.45924			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		1.99000	132.72761		1.99000	128.64315			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03844			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.34870			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.94470		2.42000	106.92174			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.18181		104.97509	18.13582			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.16163		101.07593	22.10743			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.84050		100.44759	14.80441			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.63306		100.76967	20.58273			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		115.12141		2.11000	115.09775			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		98.86921		2.21500	111.14609			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.48412			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		98.59178		2.24500	110.83412			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.96597			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000		127.91680		2.25000	343.51764			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32784			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.25250			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.19291			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.89591			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.78445			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.82000		103.37637		5.82000	103.36003			0.00	0	2,030,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.80000		104.06242		6.80000	104.04350			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.71000		103.09829		7.71000	103.07711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.08000	103.84103	8.08000	103.81868				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.31000	109.42280	8.31000	109.39846				0.00	0	3,075,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.82500	102.08251	8.82500	102.05855				157,085,000,000.00	17,800,000	817,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.00500	101.17135	9.00500	101.14701				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.58000	92.16869	9.58000	92.14526				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.75000	107.31583	9.75000	107.28793				1,950,000,000,000.00	200,000,000	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.06000	97.82354	10.06000	98.65016				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.33000	97.09867	10.33000	97.07165				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.45000	79.45266	10.45000	79.43055				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	100.33551				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.34837				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.35350				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.36629				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.38678				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.40213				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.46856				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.84527				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.89015				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.93080				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.94034				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.96746				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.00817				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04209			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.19120			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.21134			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52628			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.43000	102.43580		9.43000	102.41001			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	101.06404			0.00	1,200,000,000	300,000,000.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.69046			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	101.40621			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.43684			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.49606			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.56954			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.67157			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	100.60471			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.88739			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.88799			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.74069			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.87310			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55905			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.03444			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.78818			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23089			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.34313			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.83888			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26687			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51796			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.34620			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.36562			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.23185			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.01663			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.59347			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.20583		102.48682		8.20583	99.64198			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.66810			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55844		102.56184		8.55844	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.76405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	9.00856	102.66143		9.00856	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.88129			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	99.84193			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87269			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86772			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.32282			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.88693		9.89000	103.85924			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.38500	110.68070		8.38500	110.65559			213,817,500,000.00	25,500,000	4,220,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000	131.98495		1.84000	279.75255			0.00	0	19,707,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000	134.91113		1.85000	285.95475			0.00	0	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.61000	100.90118		9.61000	100.87502			58,621,000,000.00	6,100,000	5,057,166,600.00
HWAY35	On 31/07/2035	Spot Bond	9.64000	100.58865		9.64000	100.56250			0.00	0	6,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.96843		100.00000	52.84012			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.75129		100.00000	13.71798			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	81.60258		100.00000	81.42402			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	36.88590		100.00000	36.79654			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	18.82830		100.00000	18.78270			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.18909		100.00000	15.15229			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	56.21213		100.00000	56.07596			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	117.78750		1.60500	117.70929			1,017,600,000,000.00	636,000,000	70,981,186,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	122.78776		1.82000	122.76343			1,672,580,000,000.00	919,000,000	91,081,827,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond		1.90500	121.66796		1.90500	121.64362			2,476,500,000,000.00	1,300,000,000	51,004,000,000.00
I2050	On 31/12/2050	Spot Bond		1.98500	127.37809		1.98500	127.35238			24,395,650,000,000.00	12,290,000,000	66,922,524,500.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	94.25000			0.00	0	25,000,000.00
IBL11	On 12/03/2015	Spot Bond		7.73000	105.04156		7.73000	105.01991			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13691			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26195			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.23000	104.97438		8.23000	104.95139			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.33000	108.32488		8.33000	108.30086			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96639			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.65000	118.99500		4.65000	118.96229			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.05000	103.64900		8.05000	103.62641			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.20727			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.27809			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.43000	102.53377		1.43000	129.56958			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.06000	106.02123		2.06000	132.07497			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50266			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.36300			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.45000	103.33835		8.45000	103.31498			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.91513			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02875			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.36237			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.03000	96.70146		9.03000	96.67813			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.48500	90.47488		9.48500	90.45172			77,777,000,000.00	8,200,000	8,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72039			0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.53000	98.21508		8.53000	98.19267			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.53500	102.01612		9.53500	101.96509			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29369			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.33191			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.99000	101.81797		7.99000	101.79594			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.81000	101.22989		8.81000	101.20579			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.47494			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.04871			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.10000	104.41198		8.10000	104.38909			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.77000	105.25978		8.77000	105.23483			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.89000	106.26075		9.89000	106.23242			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.17164			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.40717			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00455		100.00000	0.00454			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43336			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.49737			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.14500	97.99312		9.14500	97.96918			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.11259		5.00000	101.09895			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.11259		5.00000	101.09895			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.20677		5.00000	102.19282			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.11259		5.00000	101.09895			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.27805		4.00000	101.26715			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79469			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.22752			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.56721		9.20000	108.54054			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19892			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.19892			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.16048			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.76793		100.00000	7.74911			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.40996			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.17473			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04970			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.73000		102.26985		9.73000	102.24345			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.79437			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.48893			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.01394			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.81579		100.00000	9.79201			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		54.27891		100.00000	54.10945			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		69.84321		100.00000	100.00000			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		81.18841		100.00000	81.18841			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		98.64865		100.00000	99.84423			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		98.26318		100.00000	98.00323			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		96.47193		100.00000	96.22135			0.00	0	0.00

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		94.74481	100.00000	94.50311				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		94.41861	100.00000	93.69231				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		89.55883	100.00000	88.90511				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		85.61905	100.00000	85.04054				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		81.72727	100.00000	81.20000				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		85.35753	100.00000	84.87528				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.92500		97.12274	5.92500	97.12274				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.92500		99.80558	5.92500	99.70866				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.92500		99.57972	5.92500	99.48323				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.02500		99.45823	6.02500	99.36035				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.02500		99.23015	6.02500	99.13272				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.12500		98.98674	6.12500	98.88819				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.12500		98.52848	6.12500	98.43084				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	100.00000		79.17570	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.22358				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.24665		101.59732	11.24665	101.05753				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.24665		99.92164	11.24665	100.04392				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.36646				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.81404				0.00	4,600,000,000	2,300,000,000.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.35951				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.72751	6.50000	101.70973				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.43232				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.17415				0.00	0	0.00

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	89.67360			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42068			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90694			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.35047			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.81703			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.31867			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.31613			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.41788			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.11773			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.99895			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89006			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87965			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70682			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.85055			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91343			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75945			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.24805			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.23460			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71782			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19753			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.90819			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90552			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.90418			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.74000		102.23671		8.74000	102.21282			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15885			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.16277			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.16540			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.40192			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.69500		99.67491		9.69500	99.64927			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48199			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.93000		105.07000		8.93000	105.04506		143,773,000,000.00		16,100,000	36,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03703			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.98038			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.32340			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.08968			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.37335			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.91000		101.96811		8.91000	101.94383			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.23035			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.77056			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000		98.54269		3.15000	122.75500			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000		137.88155		3.67000	137.84742			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.15934			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.95723			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.91565			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.61177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.27184			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.60500	96.85703		3.60500	97.67866			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.60500	96.77628		3.60500	103.40176			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.66867			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.34235			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48893			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.65000	112.06089		10.65000	112.02930			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.82797			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.67000	137.88155		3.67000	137.84742			0.00	0	0.00
IV428U		On 10/07/2014	Spot Bond	100.00000	81.18840		100.00000	99.72678			0.00	0	0.00
IV429U		On 17/07/2014	Spot Bond	100.00000	99.58392		100.00000	99.31694			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	97.74464		100.00000	97.48742			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond	100.00000	94.26264		100.00000	94.02340			0.00	0	0.00
IV433U		On 14/08/2014	Spot Bond	100.00000	96.77420		100.00000	97.44000			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	84.46980		100.00000	83.90666			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	83.91608		100.00000	83.33333			0.00	0	0.00
IWA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76972			0.00	0	0.00
IWA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47838			0.00	0	0.00
IWA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88528			0.00	0	0.00
IWA428		On 10/07/2014	Spot Bond	5.92500	97.12274		5.92500	99.90270			0.00	0	0.00
IWA429		On 17/07/2014	Spot Bond	5.92500	99.88650		5.92500	99.78942			0.00	0	0.00
IWA432		On 07/08/2014	Spot Bond	5.92500	99.54754		5.92500	99.45111			0.00	0	0.00
IWA436		On 04/09/2014	Spot Bond	6.12500	99.06902		6.12500	98.97030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA437	On 11/09/2014	Spot Bond	6.12500	98.95387		6.12500	98.85538			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.12500	98.49591		6.12500	98.39833			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.23867			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.14216			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.79056			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01568			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05625			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92683			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02646			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.73576			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90562			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90495			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90361			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90964			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58282			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42968			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40299			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07180			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.80344			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.79508			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.12479			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47982			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.37330			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.18374			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.18857			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.18857			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	62.51183		100.00000	62.36039			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.24163			0.00	730,000,000	730,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	65.89413		100.00000	65.73275			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37602			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.67546		100.00000	23.61810			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87845			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	91.31514		100.00000	91.08911			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	89.61550		100.00000	89.40111			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	64.71101		100.00000	64.55252			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.75795		100.00000	72.61991			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	64.06674		100.00000	63.91155			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	57.67383		100.00000	57.53411			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53557			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.55593			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.29437			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	92.92929		100.00000	92.61745			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.96398			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.69166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	8.78000		139.19492		8.78000	139.16242			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67114			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40003			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.84417			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82285			0.00	0	1,000,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41394			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.03000		99.50052		9.03000	99.47625			559,860,000,000.00	62,000,000	1,432,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.18000		71.53458		9.18000	97.22527			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.63500		101.54990		9.63500	101.52350			58,773,500,000.00	6,100,000	6,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76295			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.73000		100.73315		10.73000	100.70438			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83266			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00899			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.07629			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15694			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.40253			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.74241			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.28711			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.00907			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		70.32755		100.00000	70.19231			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		91.31514		100.00000	91.08911			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.28475			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.26906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		85.18519	100.00000	84.98845				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.78232				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.11971				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.09872				0.00	100,000,000	50,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.70274				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.14874				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.45846				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.49606				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.81480				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.98633				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.14899				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.90339				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.86081				0.00	0	1,400,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		62.85245	100.00000	62.70018				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.90739	100.00000	21.85431				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		53.48483	100.00000	53.35526				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.95000		102.39782	8.95000	102.37333				38,485,000,000.00	4,300,000	134,300,000.00
MBSA02	On 15/04/2019	Spot Bond	8.84000		102.31683	8.84000	102.29266				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.55650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51792			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91225			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.72716			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.73948			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.80101			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.03975			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.04154			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.26500	102.88321		8.26500	102.86044			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.02000	101.28382		9.02000	101.25954			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.82000	101.12372		9.82000	101.09739			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.48500	101.76816		6.48500	101.75057			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35091			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36374			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.83500	102.22436		9.83500	102.19737			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74500	103.52116		7.74500	103.49979			52,666,000,000.00	6,800,000	4,996,800,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81737			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.19000	99.93527		9.19000	99.91073			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.43563			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.69500	105.67159		9.69500	104.88052			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.43481		100.00000	14.39984			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.78481			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.89000	99.89882		8.89000	99.87509			80,899,000,000.00	9,100,000	79,100,000.00
MTN02	On 13/07/2014	Spot Bond	5.97000	99.95096		5.97000	99.93462			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.83000	101.38007		7.83000	101.35856			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.83000	103.28784		8.83000	103.26320			134,216,000,000.00	15,200,000	525,200,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.76668		100.89771	6.75015			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.85571		100.61875	6.83902			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	101.06854			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.08374			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09119			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18276			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.28929			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.43380		100.00000	0.43275			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.43380		100.00000	0.43275			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.25500	95.44419		9.25500	95.42073			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.68000	101.73402		7.68000	101.71284			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.35500	98.96831		9.35500	98.94372			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50940			0.00	6,000,000,000	200,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.14500	104.01268		9.14500	103.98741			3,658,000,000,000.00	400,000,000	200,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.99374			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.59000	103.83172		9.59000	103.80529			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.25465			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.34500	100.07292		9.34500	99.99761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.07318			0.00	0	500,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.30597			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64093			0.00	0	2,500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91858			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33641			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23711			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.24996			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.43000	106.80134		7.43000	106.78018			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.00405			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.85000	114.13119		8.85000	114.10434			115,050,000,000.00	13,000,000	453,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.95500	34.27088		10.95500	34.26113			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.63000	103.66298		7.63000	103.64177			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.99100			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.69988			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.98000	104.90873		7.98000	104.88642			104,538,000,000.00	13,100,000	682,500,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30807			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.67889			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22645			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03980			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77588			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.59425			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73539			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.53192			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.66498			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.45869			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89546			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.85373			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41627			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.15855			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.38037			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.35987			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34729			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34047			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.34021			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.33376			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.39455			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.12500	103.63925		10.12500	106.38325			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.39202			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.16000	102.38163		10.16000	105.14216			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.39455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35312			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35339			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.10656			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.68000	105.32412		8.68000	105.29981			1,736,000,000,000.00	200,000,000	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.74297			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.94654			0.00	13,620,000,000	6,810,000,000.00
NED15	On 08/04/2024	Spot Bond	10.23000	101.60833		10.23000	104.12795			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.02248			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03141			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.28000	111.18451		12.28000	111.14850			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.26452			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88941			0.00	1,500,000,000	900,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.06000	166.54972		2.06000	166.51572			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.88500	106.44359		8.88500	106.41803			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51260			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.51500	105.34922		9.51500	105.45475			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92878			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10219			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.87664			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.90928			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.88972			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.71500	105.35479		9.71500	106.39990			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.92883			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.91580			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.91500	105.36052		9.91500	105.46192			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.95498			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.94187			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.94839			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.18904			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.10975			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.96793			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.71000	114.00757		8.71000	113.98100			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.09500	120.45083		9.09500	120.42172			0.00	0	385,800,000.00
NRA023	On 31/05/2023	Spot Bond		1.95500	172.99127		1.95500	172.95644			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.50000	122.64915		9.50000	122.61804			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.48429			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37015			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.07781			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32411			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.83171			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.86085			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.97733			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.22121			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.34375		100.00000	17.30174			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	45.09229		100.00000	44.98184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.96000	104.17781		6.96000	104.15833			36,192,000,000.00	5,200,000	3,946,586,500.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.50000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	55.92702		100.00000	55.79153			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13486			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.40261			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68366			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60567			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67338			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.55050			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.33325			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.37198			0.00	600,000,000	300,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.38941			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.42814			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.59462			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.63333			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51344			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.73000	105.44734		6.73000	105.42813			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.34000	98.84961		6.34000	98.83264			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.20000	39.85153		8.20000	39.84278			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.76000	111.80157		6.73000	111.81694		6,231,690,768,368,000.00	21,847,746,800	50,349,707,400.00	
R158	On 15/09/2015	Spot Bond	6.73000	111.83706		6.73000	111.81694			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.63000	92.57973		6.63000	92.56333			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.73000	117.79515		6.73000	117.77396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.56000		86.86230		6.56000	86.84707			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.41000		116.47407		8.38000	116.70202		1,618,305,065,321,000.00	81,486,928,100	70,101,007,500.00	
R187P	On 21/12/2026	Spot Bond	8.12000		37.12778		8.12000	37.11970			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.04000		34.64354		8.04000	34.63608			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		286.10631		1.55000	286.05183		9,641,930,000,000.00	6,220,600,000	23,327,600,000.00	
R201	On 21/12/2014	Spot Bond	5.99500		101.63725		5.97000	101.63219		2,997,500,000,000.00	500,000,000	63,824,220,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.74905		1.79000	228.70402		5,049,727,114,000.00	2,821,076,600	45,542,500,000.00	
R2023	On 28/02/2023	Spot Bond	8.22000		99.89670		8.19000	100.05480		2,357,638,729,614,000.00	86,817,363,700	92,097,683,500.00	
R203	On 15/09/2017	Spot Bond	7.37000		105.06183		7.33000	105.15477		6,749,347,462,363,000.00	15,786,629,900	51,465,904,000.00	
R2030	On 31/01/2030	Spot Bond	8.83500		96.53819		8.83500	96.51513		484,599,750,000,000.00	54,850,000,000	45,211,640,600.00	
R2032	On 31/03/2032	Spot Bond	8.95500		94.77675		8.95500	96.02508		35,820,000,000,000.00	4,000,000,000	20,500,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03000		98.67834		9.03000	98.65426		1,011,119,707,185,000.00	11,973,389,500	30,747,926,500.00	
R204	On 21/12/2018	Spot Bond	7.63500		101.76337		7.60000	101.87374		188,401,102,719,000.00	24,675,979,400	31,985,293,100.00	
R2048	On 28/02/2048	Spot Bond	9.08000		99.66772		9.08000	99.64368		1,404,656,103,904,000.00	54,697,808,800	57,912,381,000.00	
R207	On 15/01/2020	Spot Bond	7.86500		97.19270		7.83500	97.30209		5,181,196,634,900,000.00	58,766,260,000	48,543,530,100.00	
R208	On 31/03/2021	Spot Bond	8.03000		95.29433		7.99500	95.44599		3,739,954,670,991,000.00	65,747,779,700	49,546,949,100.00	
R209	On 31/03/2036	Spot Bond	8.98500		75.77864		8.96000	75.94918		857,773,137,922,500.00	95,467,238,500	28,050,051,300.00	
R210	On 31/03/2028	Spot Bond	1.77000		171.14151		1.77000	171.10791		3,370,080,000,000.00	1,904,000,000	34,743,000,000.00	
R211	On 31/01/2017	Spot Bond	0.80000		131.61415		0.80000	131.59175		4,486,400,000,000.00	5,608,000,000	83,000,000,000.00	
R212	On 31/01/2022	Spot Bond	1.51000		137.10994		1.49000	137.27013		91,617,740,000,000.00	60,674,000,000	21,129,400,000.00	
R213	On 28/02/2031	Spot Bond	8.86500		86.42471		8.84000	86.59460		2,246,035,798,953,000.00	53,359,932,200	69,905,716,200.00	
R214	On 28/02/2041	Spot Bond	9.02500		77.00276		9.02500	76.98430		1,404,912,233,137,500.00	55,668,945,500	30,733,103,700.00	
R226C	On 15/09/2014	Spot Bond	5.94000		98.92140		5.94000	98.90548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.79000	95.54781	6.79000	95.53048	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.63000	92.57973	6.63000	92.56333	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.55000	89.72600	6.55000	89.71029	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.56000	86.86230	6.56000	86.84707	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.97500	97.38553	5.97500	97.37001	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.70000	93.94309	6.70000	93.92617	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.57000	91.06378	6.57000	91.04769	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.55000	88.20074	6.55000	88.18521	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.61000	85.28241	6.61000	85.26725	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.30500	80.93547	7.30500	80.91960	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.35500	77.95372	7.35500	77.93834	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.60500	74.47667	7.60500	74.46149	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.58500	71.80996	7.58500	71.79535	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.56500	69.25208	7.56500	69.23803	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.55500	66.76313	7.55500	66.74960	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.79500	63.45456	7.79500	63.44131	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.77500	61.15005	7.77500	61.13731	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.91500	58.31342	7.91500	58.30105	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.88500	56.21422	7.88500	56.20234	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.85500	54.20625	7.85500	54.19484	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.82500	52.28511	7.82500	52.27415	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.78500	50.49011	7.78500	50.47957	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.74500	48.77554	7.74500	48.76541	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	8.32000	44.44454	8.32000	44.43464	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		8.28000	42.84105		8.28000	42.83155			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.24000	41.31131		8.24000	41.30220			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.20000	39.85153		8.20000	39.84278			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.16000	38.45815		8.16000	38.44974			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.12000	37.12778		8.12000	37.11970			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.08000	35.85724		8.08000	35.84948			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.04000	34.64354		8.04000	34.63608			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.20416			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02471			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87819			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.02282			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	17.91398		100.00000	17.87058			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.64004		100.00000	6.62378			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.99911		100.00000	17.95552			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66932			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56664			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10737			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.58497			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26381			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92101			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.57136			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47299			0.00	200,000,000	100,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.71199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.33091			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59936			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.10548			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56130			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.83511			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.62009			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	101.60516			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27224			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.28650			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.05005			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.05005			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35363			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.39361			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81403			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.63771		12.35000	107.60208			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70528			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.49374		100.00000	14.45862			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18639			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.88950			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.72114			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58803			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43251			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.48458	100.00000	2.47863				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.51979	100.00000	13.48704				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.91261	100.00000	24.85225				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.81689	100.00000	12.72191				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.86971	100.00000	24.80947				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.29514				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.01751				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.29500		105.49167	9.29500	105.46548				53,911,000,000.00	5,800,000	775,800,000.00
RW23	On 10/12/2023	Spot Bond	9.44000		91.78790	9.44000	101.16952				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99000		85.60756	9.99000	102.72196				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.31431				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.98000		107.39126	7.98000	107.36843				0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.96488				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000		101.80887	9.38000	101.78338				0.00	0	230,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.64639				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.47470				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.53309				0.00	0	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.69739				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.66653				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.38000		103.08102	7.38000	103.06071				0.00	0	1,020,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.10000		99.88187	9.10000	99.85758				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.19000		110.12953	8.19000	110.10551				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.05000		110.29155	8.05000	110.26790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.98000	110.37270		7.98000	110.34923			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.73000	101.29354		8.73000	101.27002			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12500	110.20471		8.12500	110.18086			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.09000	110.24523		8.09000	110.22147			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42998			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39205			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12538			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.38000	104.07232		8.38000	104.04911			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.74782			0.00	0	800,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31906			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.34546			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.14500	105.70361		9.14500	105.67778			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000	101.64027		10.03000	101.61323			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.20620			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.33509			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.12387			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.89324			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.69000	101.81779		8.69000	101.79426			318,054,000,000.00	36,600,000	1,746,600,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.79974		100.00000	11.77334			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.73000	106.35823		9.73000	106.33033			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59518			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.24000	98.51522		9.24000	98.49091			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.08000	94.69264		9.08000	94.66979			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	10.03000		98.98006		10.03000	98.95359			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.69500		95.60129		9.69500	95.57670			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.78000		106.68993		7.78000	106.66781			203,836,000,000.00	26,200,000	366,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000		129.58515		2.08000	274.66420			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37500		103.92277		1.37500	129.74458			1,650,000,000,000.00	1,200,000,000	900,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.42000			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	100.66145			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.26081		100.00000	14.22626			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.86323		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000		113.92706		2.00000	127.77277			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.72751		6.50000	101.70973			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46478			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.18684			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.29060			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.36000		98.70695		9.36000	98.68228			76,752,000,000.00	8,200,000	278,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.46957			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30648			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.31650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29124			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.24300			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.22597		100.00000	15.18909			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54619			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	59.97044		100.00000	59.78320			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44381			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.53858		100.00000	21.48640			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	23.22686		100.00000	23.15434			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.46426		100.00000	21.36327			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.03000	106.90077		8.03000	106.87752			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.20000	100.43169		9.20000	101.76783			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.68000	101.42901		8.68000	101.40559			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95912			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.96806			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26789			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.97477			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45594			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.43000	102.44391		8.43000	102.42081			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.72931			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25265			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.86806			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.54500	95.37693		9.54500	95.35263			238,625,000,000.00	25,000,000	1,375,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28504			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.58313			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.60300	87.94580		9.60300	87.92327			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.66500	87.67104		9.66500	87.64844			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.21500	101.09761		7.21500	101.07826			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.09500	92.03878		9.09500	92.01618			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44041			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.51000	101.89134		8.51000	101.86827			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35500	109.30512		2.35500	109.69862			3,532,500,000,000.00	1,500,000,000	1,500,000,000.00
SSN012		On 21/12/2018	Spot Bond	8.55000	98.40745		8.55000	98.38494			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80364			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.15436			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.80000	105.50542		9.80000	105.47784			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70123			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35338			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41787			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.07000	77.95048		10.07000	77.92967			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.61237			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.83115			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.86259			0.00	0	0.00
SY1076		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80319			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.45872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.34482			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.32833			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.27930			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.21206			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.16273			0.00	1,400,000,000	700,000,000.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.98200			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.96724			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96733			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.85317			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.85327			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.86761			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77145			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80374			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78760			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80413			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.73745			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67144			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67144			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		3,650,000,000,000,000.00		36,500,000,000	20,100,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.19000	109.53943		7.19000	109.51830			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.99000	102.52890		8.99000	102.50427			0.00	0	850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		97.42883	100.00000	97.17243				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		28.89857	100.00000	28.82857				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.84550				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.23490				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.86460				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.70518				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.84042				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.33813				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.35610				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.14131				0.00	1,200,000,000	300,000,000.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.63408				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	97.47000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.29464				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.98000		105.24678	7.98000	105.22403				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.51868				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.56127				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.73877	7.83000	103.71676				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.49526				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.54849				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.35310				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.49526				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.54849				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	7.16000	80.84802		7.16000	103.39900			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.65282			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64430			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.84863			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.82096			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.65645			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.56087			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.49313			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.56127			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.16811		8.73000	104.09437			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.48674			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.54849			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.07000	93.12582		9.07000	100.96239			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.61877			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.70094			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.65708			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.63366			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.78545			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.84437			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.83585			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.93566			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.50776			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.51626			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.72111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56083			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.08578		101.06155	7.06826			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.48674			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.75900			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.67837			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.76351			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.66495			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.89030			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.52883			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55016			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.52883			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.55016			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.56083			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51604			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55016			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66747			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66747			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66747			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.83806			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.88070			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82740			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.67979			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.73304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.71174			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.23000		105.10980		8.23000	105.08663			1,356,578,882,000.00	164,833,400	1,355,266,700.00
TL20	On 22/02/2020	Spot Bond	9.88500		86.03489		9.88500	85.98229			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.17000		104.51930		8.17000	104.49656			28,595,000,000.00	3,500,000	21,703,500,000.00
TN20	On 17/09/2020	Spot Bond	9.24500		109.06804		9.24500	109.04126			170,558,231,500.00	18,448,700	10,655,081,700.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.85708		100.00000	0.85437			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.49000		109.86762		9.49000	109.83994			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000		102.67204		9.65000	102.64532			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63000		95.93643		9.63000	95.91191			64,013,967,981,000.00	6,647,348,700	2,129,567,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.17091			0.00	2,000,000,000	2,000,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.97868			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.08961			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.08673			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11520			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11811			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25851			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.54953			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28641			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.03540			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03621			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98186			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.98062			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.26806		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.26138		9.75000	100.23521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.26156	100.00000	10.23511				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.64357				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.68438				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.70702				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.71155				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.83793				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.11548				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.65429				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.96836				0.00	400,000,000	100,000,000.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	97.77183				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.76737				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	96.74584				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.50291				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	95.95584				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.59511	0.00000	99.27211				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	95.35758				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.54437				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.78590				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.36357				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	95.13379				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.31575				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	94.90682				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	94.20969				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.92889			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.31278		100.00000	13.28052			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93331			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.48325			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.41841			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.41659			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.39190			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.27525			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91466			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73173			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.49216			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.45966			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.08219			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.59358			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82334			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.43056			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73534			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.39500	110.09917		9.39500	110.07170			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.74761			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04500			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.67000	104.65179		9.67000	104.62493			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.20833			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16138			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.20198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.24236			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.24412			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.17710			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18203			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09000		110.78168		7.09000	110.76070			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000		243.33880		1.28000	243.29416			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.05000		102.67946		7.05000	102.66014			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.83000		104.00438		7.83000	103.98268			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.15500		104.38405		8.15500	104.36139			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.46000		103.49771		8.46000	103.47442			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.53500		103.41818		8.53500	103.39471			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.68000		93.80771		6.68000	93.79096			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.61000		92.03724		6.61000	92.02088			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.98500		97.70891		5.98500	97.69326			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.68000		93.79096		6.68000	93.77422			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.54500		67.92194		7.54500	67.90827			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		41.19519		100.00000	41.11704			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		21.80513		100.00000	21.76376			0.00	0	0.00

Total for j-Bonds : 65,272,565,578,706,500.00 '5,620,556,600 78 675 256 900.00

Grand Total: 65,272,565,895,240,800.00 '5,620,570,701 78 678 848 851.00