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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2014

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 28/07/2014	Any day expiry		10.52040	10.52040	10.58270	10.58270		8.28	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	13.38	0.00	0	4,700.00
\$ / R	10.65	Put	Any day expiry	141.52050	0.14152	91.29480	0.09129	141.520	10.83	0.00	0	3,000.00	
\$ / R	10.82	Call	Any day expiry	2.78090	0.00278	5.22650	0.00523	2.781	13.72	0.00	0	4,700.00	
\$ / R		On 29/07/2014	Any day expiry		10.52230	10.52230	10.58450	10.58450		8.46	0.00	0	5,742.00
\$ / R	10.80	Put	Any day expiry	281.80640	0.28181	223.04080	0.22304	281.806	12.75	0.00	0	500.00	
\$ / R	12.62	Call	Any day expiry	0.01580	0.00002	0.00990	0.00001	0.016	38.51	0.00	0	500.00	
\$ / R		On 30/07/2014	Any day expiry		10.52410	10.52410	10.58630	10.58630		8.58	0.00	0	0.00
\$ / R	10.71	Call	Any day expiry	10.34160	0.01034	20.32730	0.02033	10.342	11.09	0.00	0	14,000.00	
\$ / R		On 07/08/2014	Any day expiry		10.53840	10.53840	10.60050	10.60050		9.36	0.00	0	0.00
\$ / R	10.81	Put	Any day expiry	287.74120	0.28774	235.22090	0.23522	287.741	11.24	0.00	0	2,000.00	
\$ / R	10.90	Call	Any day expiry	9.48260	0.00948	15.28830	0.01529	9.483	11.89	0.00	0	2,000.00	
\$ / R	10.90	Put	Any day expiry	371.08260	0.37108	314.78830	0.31479	371.083	11.89	0.00	0	2,000.00	
\$ / R		On 08/08/2014	Any day expiry		10.54010	10.54010	10.60230	10.60230		9.43	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	26.97200	0.02697	41.46240	0.04146	26.972	10.74	0.00	0	250.00	
\$ / R		On 22/08/2014	Any day expiry		10.56470	10.56470	10.62720	10.62720		9.53	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	36.00790	0.03601	26.94200	0.02694	36.008	9.88	0.00	0	19,547.00	
\$ / R	12.07	Call	Any day expiry	0.38260	0.00038	0.48760	0.00049	0.383	16.49	0.00	0	19,547.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/08/2014	Any day expiry		10.57350	10.57350	10.63600	10.63600		9.70	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	282.81940	0.28282		237.26720	0.23727	282.819	10.73	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	0.18560	0.00019		0.16480	0.00016	0.186	20.08	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.57530	10.57530	10.63780	10.63780		9.72	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.00050	0.00000		0.00060	0.00000	0.001	17.47	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	33.46310	0.03346		43.98860	0.04399	33.463	11.55	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.59480	10.59480	10.65730	10.65730		9.73	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	96.40430	0.09640		119.26880	0.11927	96.404	10.38	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.60720	10.60720	10.66970	10.66970		9.77	127,636,437.60	12,033	648,961.00
\$ / R	8.80	Put	Foreign Exchange Future	0.12650	0.00013		0.12770	0.00013	0.127	15.41	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	0.17170	0.00017		0.17150	0.00017	0.172	15.08	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	0.18530	0.00019		0.18460	0.00018	0.185	15.00	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	0.27210	0.00027		0.26730	0.00027	0.272	14.60	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	4.39620	0.00440		4.14000	0.00414	4.396	10.94	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	8.74310	0.00874		7.93500	0.00794	8.743	9.56	0.00	0	72,800.00
\$ / R	10.10	Put	Foreign Exchange Future	14.47450	0.01447		10.95310	0.01095	14.475	9.30	0.00	0	600.00
\$ / R	10.19	Put	Foreign Exchange Future	25.11970	0.02512		19.19150	0.01919	25.120	9.38	0.00	0	6,220.00
\$ / R	10.20	Put	Foreign Exchange Future	26.60250	0.02660		20.35380	0.02035	26.603	9.39	0.00	0	48,650.00
\$ / R	10.21	Put	Foreign Exchange Future	28.15180	0.02815		21.57030	0.02157	28.152	9.40	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	31.45660	0.03146		24.17650	0.02418	31.457	9.42	0.00	0	27,284.00
\$ / R	10.25	Put	Foreign Exchange Future	35.04780	0.03505		27.02280	0.02702	35.048	9.44	0.00	0	10,900.00
\$ / R	10.30	Put	Foreign Exchange Future	45.36510	0.04537		35.27450	0.03527	45.365	9.48	0.00	0	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	66.24150	0.06624		52.26830	0.05227	66.241	9.56	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	279.56630	0.27957		327.02020	0.32702	279.566	9.58	0.00	0	2,000.00
\$ / R	10.40	Put	Foreign Exchange Future	72.36630	0.07237		57.32020	0.05732	72.366	9.58	0.00	0	900.00
\$ / R	10.48	Put	Foreign Exchange Future	100.72660	0.10073		81.04500	0.08104	100.727	9.65	0.00	0	4,000.00
\$ / R	10.50	Call	Foreign Exchange Future	216.00930	0.21601		257.59770	0.25760	216.009	9.67	0.00	0	6,500.00
\$ / R	10.50	Put	Foreign Exchange Future	108.80930	0.10881		87.89770	0.08790	108.809	9.67	0.00	0	13,300.00
\$ / R	10.51	Call	Foreign Exchange Future	210.20210	0.21020		251.16700	0.25117	210.202	9.68	0.00	0	5,000.00
\$ / R	10.52	Put	Foreign Exchange Future	117.29620	0.11730		95.13240	0.09513	117.296	9.69	0.00	0	4,700.00
\$ / R	10.55	Put	Foreign Exchange Future	130.78810	0.13079		106.71010	0.10671	130.788	9.72	0.00	0	10,000.00
\$ / R	10.57	Call	Foreign Exchange Future	177.49080	0.17749		214.62020	0.21462	177.491	9.74	0.00	0	5,000.00
\$ / R	10.57	Put	Foreign Exchange Future	140.29080	0.14029		114.92020	0.11492	140.291	9.74	0.00	0	4,000.00
\$ / R	10.59	Put	Foreign Exchange Future	150.19930	0.15020		123.52600	0.12353	150.199	9.76	0.00	150	20,000.00
\$ / R	10.60	Call	Foreign Exchange Future	162.50510	0.16251		197.67780	0.19768	162.505	9.77	0.00	0	600.00
\$ / R	10.60	Put	Foreign Exchange Future	155.30510	0.15531		127.97780	0.12798	155.305	9.77	0.00	0	9,000.00
\$ / R	10.65	Put	Foreign Exchange Future	185.15380	0.18515		151.72780	0.15173	185.154	9.99	0.00	0	9,000.00
\$ / R	10.67	Call	Foreign Exchange Future	134.96150	0.13496		162.86890	0.16287	134.961	10.07	0.00	0	5,000.00
\$ / R	10.71	Put	Foreign Exchange Future	224.04920	0.22405		187.21410	0.18721	224.049	10.25	0.00	0	20,159.00
\$ / R	10.75	Call	Foreign Exchange Future	108.88130	0.10888		132.43490	0.13243	108.881	10.43	0.00	0	1,050.00
\$ / R	10.82	Put	Foreign Exchange Future	302.94890	0.30295		260.63970	0.26064	302.949	10.74	0.00	0	9,000.00
\$ / R	10.83	Put	Foreign Exchange Future	310.54890	0.31055		267.79440	0.26779	310.549	10.78	0.00	0	6,500.00
\$ / R	10.84	Call	Foreign Exchange Future	85.41470	0.08541		104.72060	0.10472	85.415	10.83	0.00	0	5,000.00
\$ / R	10.90	Call	Foreign Exchange Future	72.67320	0.07267		89.53010	0.08953	72.673	11.09	0.00	0	1,000.00
\$ / R	10.93	Call	Foreign Exchange Future	67.05340	0.06705		82.79590	0.08280	67.053	11.23	0.00	0	7,700.00
\$ / R	11.00	Call	Foreign Exchange Future	55.63790	0.05564		69.04290	0.06904	55.638	11.53	0.00	0	10,000.00
\$ / R	11.00	Put	Foreign Exchange Future	448.43790	0.44844		399.34290	0.39934	448.438	11.53	0.00	0	402.00
\$ / R	11.10	Call	Foreign Exchange Future	42.78220	0.04278		53.43270	0.05343	42.782	11.98	0.00	0	1,550.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	41.68500	0.04168	52.09460	0.05209	41.685	12.02	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	29.26530	0.02927	36.86200	0.03686	29.265	12.65	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	22.96430	0.02296	29.16230	0.02916	22.964	13.10	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	20.40850	0.02041	26.02280	0.02602	20.408	13.33	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	17.36570	0.01737	22.27150	0.02227	17.366	13.65	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	16.59660	0.01660	21.31980	0.02132	16.597	13.74	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	16.22710	0.01623	20.86260	0.02086	16.227	13.78	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	909.02710	0.90903	851.16260	0.85116	909.027	13.78	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	15.86740	0.01587	20.41700	0.02042	15.867	13.83	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	6.46580	0.00647	8.92230	0.00892	6.466	14.88	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	4.14150	0.00414	5.75970	0.00576	4.141	15.20	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,396.94150	1.39694	1,336.05970	1.33606	1,396.941	15.20	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.87060	0.00187	2.62250	0.00262	1.871	15.76	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.48260	0.00148	2.08040	0.00208	1.483	15.93	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.32060	0.00132	1.85370	0.00185	1.321	16.01	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	1.14370	0.00114	1.60530	0.00161	1.144	16.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.56810	0.00057	0.66700	0.00067	0.568	17.05	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.61960	10.61960	10.68210	10.68210		9.78	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	114.09530	0.11410	94.31130	0.09431	114.095	9.71	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	131.14460	0.13114	109.36430	0.10936	131.145	9.73	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.62670	10.62670	10.68920	10.68920		9.89	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	292.07280	0.29207	252.07100	0.25207	292.073	10.71	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.01680	0.00102	0.99400	0.00099	1.017	18.46	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.63220	10.63220	10.69480	10.69480		9.88	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.13220	0.00013	0.13080	0.00013	0.132	17.90	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	86.39860	0.08640	103.54590	0.10355	86.399	11.35	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.64850	10.64850	10.71150	10.71150		10.18	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	164.08030	0.16408	191.42850	0.19143	164.080	10.55	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.68670	10.68670	10.75070	10.75070		10.52	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.46000	0.00046	0.44600	0.00045	0.460	16.87	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	302.99050	0.30299	266.39860	0.26640	302.990	10.90	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	88.54160	0.08854	102.53650	0.10254	88.542	12.63	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.63350	0.00363	4.76160	0.00476	3.634	18.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.69810	10.69810	10.76210	10.76210		10.59	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	48.84680	0.04885	41.05890	0.04106	48.847	9.96	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	39.27470	0.03927	45.92630	0.04593	39.275	15.16	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.73790	10.73790	10.80210	10.80210		10.91	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	310.62460	0.31062	275.50760	0.27551	310.625	11.08	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	8.73630	0.00874	15.46560	0.01547	8.736	19.26	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.74360	10.74360	10.80780	10.80780		10.93	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.22110	0.00122	1.20180	0.00120	1.221	16.56	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	135.30230	0.13530	151.96950	0.15197	135.302	12.64	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.76830	10.76830	10.83260	10.83260		10.99	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.77020	10.77020	10.83450	10.83450		11.00	200,293,409.40	18,597	172,547.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.47310	0.00647	6.00370	0.00600	6.473	13.40	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	12.14800	0.01215	10.87490	0.01087	12.148	12.05	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	24.89940	0.02490	21.77970	0.02178	24.899	10.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	32.82710	0.03283	28.75000	0.02875	32.827	10.79	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	45.19320	0.04519	39.65500	0.03966	45.193	10.61	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	728.59560	0.72860	785.83500	0.78584	728.596	10.46	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	58.39560	0.05840	51.33500	0.05133	58.396	10.46	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	570.60660	0.57061	620.76550	0.62077	570.607	10.44	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	112.14320	0.11214	96.73040	0.09673	112.143	10.49	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	115.21380	0.11521	99.47620	0.09948	115.214	10.50	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	118.34170	0.11834	102.27440	0.10227	118.342	10.52	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	124.75940	0.12476	108.02960	0.10803	124.759	10.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	131.40020	0.13140	0.00000	0.00000	131.400	10.56	959,221.46	7,300	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	145.35970	0.14536	126.58520	0.12659	145.360	10.61	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	148.99070	0.14899	129.86850	0.12987	148.991	10.63	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	168.00330	0.16800	147.11500	0.14711	168.003	10.69	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	176.00810	0.17601	154.40380	0.15440	176.008	10.71	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	188.44800	0.18845	165.75820	0.16576	188.448	10.75	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	210.32610	0.21033	185.81020	0.18581	210.326	10.81	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	224.13730	0.22414	198.51980	0.19852	224.137	10.85	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	258.34830	0.25835	230.15050	0.23015	258.348	10.94	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	314.05150	0.31405	349.04840	0.34905	314.052	10.97	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	309.32900	0.30933	343.95910	0.34396	309.329	10.99	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	327.07460	0.32707	291.85970	0.29186	327.075	11.23	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	266.32400	0.26632	294.43570	0.29444	266.324	11.32	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	262.77640	0.26278	290.56450	0.29056	262.776	11.36	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	399.08340	0.39908	360.41520	0.36042	399.083	11.59	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	447.82190	0.44782	407.14330	0.40714	447.822	11.81	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	520.94900	0.52095	477.64790	0.47765	520.949	12.14	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	597.73150	0.59773	552.08940	0.55209	597.732	12.46	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	140.83930	0.14084	0.00000	0.00000	140.839	12.93	2,056,253.78	14,600	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	116.47250	0.11647	129.35720	0.12936	116.473	13.48	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	102.74420	0.10274	114.06460	0.11406	102.744	13.86	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	100.47570	0.10048	111.53420	0.11153	100.476	13.93	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	99.36470	0.09936	110.29700	0.11030	99.365	13.96	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	67.81030	0.06781	75.31340	0.07531	67.810	15.17	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	67.12230	0.06712	74.54720	0.07455	67.122	15.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	61.32380	0.06132	68.10700	0.06811	61.324	15.50	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	51.14090	0.05114	56.79110	0.05679	51.141	16.12	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	50.67270	0.05067	56.27000	0.05627	50.673	16.15	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	29.71570	0.02972	32.55080	0.03255	29.716	18.53	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	29.03420	0.02903	31.89590	0.03190	29.034	18.79	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	27.25890	0.02726	30.20210	0.03020	27.259	19.58	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	27.08340	0.02708	30.03630	0.03004	27.083	19.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	7.76700	0.00777	9.78880	0.00979	7.767	22.90	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.77590	10.77590	10.84020	10.84020		11.13	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	314.04130	0.31404	282.18110	0.28218	314.041	11.13	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	24.37070	0.02437	27.46340	0.02746	24.371	21.88	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.79110	10.79110	10.85540	10.85540		11.14	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.04470	0.00204	1.98860	0.00199	2.045	16.27	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	185.42410	0.18542	204.54920	0.20455	185.424	12.43	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.85940	10.85940	10.92400	10.92400		11.34	0.00	0	0.00

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	8.30	Put	3.57790	0.00358	3.46780	0.00347	3.578	15.98	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	321.00900	0.32101	290.96660	0.29097	321.009	11.26	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	245.16360	0.24516	266.47980	0.26648	245.164	12.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	44.24860	0.04425	47.67000	0.04767	44.249	23.20	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.91300	10.91300	10.97770	10.97770		11.59	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	327.54660	0.32755	299.48640	0.29949	327.547	11.42	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.21480	0.04821	56.28210	0.05628	48.215	22.70	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.91500	10.91500	10.97970	10.97970		11.59	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.89500	0.00490	4.62100	0.00462	4.895	15.75	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	310.25300	0.31025	335.35870	0.33536	310.253	12.27	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.94940	10.94940	11.01420	11.01420		11.75	65,696.40	6	22,164.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	92.85800	0.09286	85.33070	0.08533	92.858	11.08	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	138.28290	0.13828	127.20470	0.12720	138.283	10.89	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	198.73420	0.19873	179.69390	0.17969	198.734	11.00	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	305.29230	0.30529	279.56000	0.27956	305.292	11.41	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	325.50010	0.32550	298.64850	0.29865	325.500	11.48	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	384.52600	0.38453	354.62700	0.35463	384.526	11.67	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	166.22140	0.16622	179.20880	0.17921	166.221	14.56	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	107.61030	0.10761	115.73610	0.11574	107.610	16.17	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	82.40010	0.08240	88.32420	0.08832	82.400	17.33	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	75.32760	0.07533	78.42040	0.07842	75.328	22.45	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.97050	10.97050	11.03530	11.03530		11.90	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	332.61950	0.33262	306.06620	0.30607	332.619	11.55	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	51.31730	0.05132	55.99280	0.05599	51.317	22.60	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.03180	11.03180	11.09710	11.09710		11.95	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	335.85010	0.33585	309.96950	0.30997	335.850	11.62	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	53.14400	0.05314	61.24910	0.06125	53.144	22.16	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.08870	11.08870	11.15520	11.15520		12.25	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	338.18500	0.33819	311.76690	0.31177	338.185	11.69	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	59.27420	0.05927	62.04450	0.06204	59.274	22.40	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.12010	11.12010	11.18730	11.18730		12.28	13,344,120.00	1,200	12,946.00
\$ / R	On 26/06/2015	Any day expiry			11.14750	11.14750	11.21540	11.21540		12.41	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	339.19090	0.33919	311.97340	0.31197	339.191	11.72	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.85240	0.05785	61.42390	0.06142	57.852	22.23	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.21280	11.21280	11.28250	11.28250		12.57	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	339.75060	0.33975	310.67410	0.31067	339.751	11.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	63.83590	0.06384	71.17270	0.07117	63.836	22.13	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.27680	11.27680	11.34580	11.34580		12.80	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	342.83270	0.34283	314.67910	0.31468	342.833	11.91	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	64.80230	0.06480	69.05930	0.06906	64.802	22.05	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.31660	11.31660	11.38510	11.38510		12.96	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	253.34010	0.25334	236.29340	0.23629	253.340	11.81	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	256.44960	0.25645	266.27410	0.26627	256.450	16.61	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.34750	11.34750	11.41560	11.41560		13.09	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	343.54400	0.34354	320.98250	0.32098	343.544	12.00	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	67.33360	0.06733	68.78630	0.06879	67.334	21.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.41380	11.41380	11.48110	11.48110		13.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	348.14460	0.34814	327.48180	0.32748	348.145	12.17	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 28/10/2015	Any day expiry	16.98	Call	71.02620	0.07103	78.01750	0.07802	71.026	21.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.47560	11.47560	11.54230	11.54230		13.50	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	352.48040	0.35248	329.45340	0.32945	352.480	12.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	68.23270	0.06823	70.81460	0.07081	68.233	21.59	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.51760	11.51760	11.58380	11.58380		13.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	956.61360	0.95661	994.61600	0.99462	956.614	12.57	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.53300	11.53300	11.59900	11.59900		13.61	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	352.73820	0.35274	331.65070	0.33165	352.738	12.38	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.27300	0.06327	68.05510	0.06806	63.273	21.41	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.60720	10.60720	10.66970	10.66970		9.77	318,216.00	30	984.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.77020	10.77020	10.83450	10.83450		11.00	53,851.00	5	82.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	31,882.92260	0.31883	35,419.33050	0.35419	31,882.923	10.96	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			10.94940	10.94940	11.01420	11.01420		11.75	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.07110	18.07110	18.19240	18.19240		9.75	29,636,604.00	1,640	44,442.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	9.40920	0.00941	8.83950	0.00884	9.409	12.51	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	29.54770	0.02955	22.79760	0.02280	29.548	9.80	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	47.43790	0.04744	31.87350	0.03187	47.438	9.79	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	95.35860	0.09536	69.74750	0.06975	95.359	9.77	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	108.25150	0.10825	80.29880	0.08030	108.251	9.77	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	50.42220	0.05042	67.65040	0.06765	50.422	11.43	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	27.52380	0.02752	35.30340	0.03530	27.524	12.74	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	26.12500	0.02612	33.43360	0.03343	26.125	12.86	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	19.85730	0.01986	25.07080	0.02507	19.857	13.53	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.33220	18.33220	18.45630	18.45630		10.65	97,343,982.00	5,310	10,690.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	591.66540	0.59167	526.82590	0.52683	591.665	10.99	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.45780	18.45780	18.58230	18.58230		10.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	444.66100	0.44466	400.31020	0.40031	444.661	10.70	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	595.39280	0.59539	539.94450	0.53994	595.393	10.97	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	677.11700	0.67712	613.50310	0.61350	677.117	11.18	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	89.69730	0.08970	105.51310	0.10551	89.697	14.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	52.39580	0.05240	60.62050	0.06062	52.396	14.58	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	51.55030	0.05155	59.60110	0.05960	51.550	14.59	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.61230	18.61230	18.73600	18.73600		11.53	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.87170	18.87170	19.00030	19.00030		11.96	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10454	0.10454	0.10512	0.10512		10.30	3,136.23	30	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10622	0.10622	0.10682	0.10682		12.46	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10810	0.10810	0.10870	0.10870		13.07	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.28410	14.28410	14.37070	14.37070		9.62	14,341,236.40	1,004	68,396.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	15.40590	0.01541	12.57220	0.01257	15.406	9.40	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	55.02540	0.05503	42.35300	0.04235	55.025	9.36	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	93.52110	0.09352	73.57890	0.07358	93.521	9.45	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	218.93390	0.21893	180.27200	0.18027	218.934	9.62	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	236.60860	0.23661	194.54860	0.19455	236.609	9.70	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	11.06750	0.01107	14.12560	0.01413	11.068	13.69	0.00	0	49,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.13390		0.00213		2.90090	0.00290	2.134	14.41	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.50820		14.50820		14.59780	14.59780		10.53	0.00	0	14,150.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	62.74730		0.06275		57.20960	0.05721	62.747	10.49	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	96.82630		0.09683		87.74190	0.08774	96.826	10.16	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	65.44680		0.06545		76.28280	0.07628	65.447	14.53	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.75560		14.75560		14.84670	14.84670		11.17	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.99550		14.99550		15.09050	15.09050		11.71	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			506.67900		506.67900		504.92500	504.92500			0.00	0	0.00
AL12	On 06/11/2014	Index Future			514.33100		514.33100		512.55600	512.55600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			522.62800		522.62800		520.82200	520.82200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			428.94200		428.94200		427.71500	427.71500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.42000		435.42000		434.17900	434.17900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			507.56900		507.56900		505.76900	505.76900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.23400		515.23400		513.41300	513.41300			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			460.62200		460.62200		459.23300	459.23300			2,109,648,760.00	458	443.00
ALBI	On 06/11/2014	Index Future			467.57900		467.57900		466.17300	466.17300			2,104,105,500.00	450	198.00
ALBI	On 05/02/2015	Index Future			475.12100		475.12100		473.69200	473.69200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.97840		9.97840		9.98250	9.98250		9.31	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.07070		10.07070		10.07560	10.07560		9.68	0.00	0	9,085.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	48.03830		0.04804		49.29310	0.04929	48.038	9.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	129.92270		0.12992		134.90180	0.13490	129.923	9.77	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	252.82340		0.25282		264.16480	0.26416	252.823	9.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	70.18410		0.07018		75.37150	0.07537	70.184	11.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	63.98920		0.06399		68.86500	0.06886	63.989	11.41	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17340		10.17340		10.17860	10.17860		10.36	40,693.60	4	302.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.27310		10.27310		10.28060	10.28060		10.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.86460		9.86460		9.91270	9.91270		8.99	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.99510		9.99510		10.04410	10.04410		9.95	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			15.14270		15.14270		-0.89470	-0.89470			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			595.75090		595.75090		640.52600	640.52600			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			675.79120		675.79120		723.11200	723.11200			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			154.05500		154.05500		-118.06590	-118.06590			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			538.09250		538.09250		580.48010	580.48010			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			50.59550		50.59550		60.35060	60.35060			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFW	On 06/08/2014	Can-Do Future		21.60900	21.60900		32.46470	32.46470			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.76010	11.76010		11.83040	11.83040		10.16	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.94940	11.94940		12.02250	12.02250		11.08	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.16120	12.16120		12.23500	12.23500		11.75	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.70650	1.70650		1.71300	1.71300		9.43	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.72410	1.72410		1.73030	1.73030		10.95	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.46094	123.46094		123.44624	123.44624			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.85964	123.85964		123.84646	123.84646			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			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
ES23	On 25/01/2023	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
ES26	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		9.45027	85.94683		9.48855	85.65652			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.54169	83.45946		9.58102	83.16600			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.62692	84.80653		9.66745	84.50877			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			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
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		459.14100	459.14100		457.72900	457.72900			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		466.07500	466.07500		464.64700	464.64700			0.00	0	105.00
GOVI	On 05/02/2015	GOVI		473.59300	473.59300		472.14000	472.14000			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.35617	116.35617		116.56549	116.56549			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.12789	118.12789		118.34213	118.34213			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		121.46769	121.46769		121.45429	121.45429			14,576,122.80	120	1,135.00
I2038	On 06/11/2014	Bond Future		123.31732	123.31732		123.30524	123.30524			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/08/2014	Bond Future		121.44849	121.44849		121.43440	121.43440			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		121.95232	121.95232		121.93954	121.93954			0.00	0	5,348.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.67883	127.67883		128.13654	128.13654			0.00	0	688.00
I2050	On 06/11/2014	Bond Future		129.62315	129.62315		130.08966	130.08966			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		216.35900	216.35900		216.30800	216.30800			0.00	0	706.00
IGOV	On 06/11/2014	Index Future		219.65300	219.65300		219.60400	219.60400			0.00	0	647.00
IGOV	On 05/02/2015	Index Future		223.22300	223.22300		223.17200	223.17200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		586.22900	586.22900		586.05800	586.05800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		595.18000	595.18000		595.00800	595.00800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.14379	143.14379		143.13858	143.13858			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 20/08/2014	Jibar Tradeable Future		5.99000	94.01000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.03000	93.97000		6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.10000	93.90000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.14000	93.86000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.35000	93.65000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.50000	93.50000		6.55000	93.45000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.69000	93.31000		6.76000	93.24000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.86000	93.14000		6.93000	93.07000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.02000	92.98000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.16000	92.84000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.30000	92.70000		7.36000	92.64000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.17660	9.17660		9.21720	9.21720		6.84	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future		9.24460	9.24460		9.28540	9.28540		8.36	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.34660	1.34660		1.34690	1.34690			121,194.00	90	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.34710	1.34710		1.34730	1.34730			0.00	0	0.00
R157	On 07/08/2014	Bond Future		6.65595	112.58383		6.72940	112.50352		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future		6.83400	107.47041		6.92872	107.39054		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		6.99596	109.20540		7.13229	109.12484		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.11171		119.89221		8.16945	119.39261		8.71	0.00	0	40,428.00
R186	On 07/08/2014	Bond Future	7.60	Call	11.02000		0.01102		8.01000	0.00801	11.020	8.47	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	440.28000		0.44028		331.51000	0.33151	440.280	8.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,567.18000		1.56718	1,269.94000	1.26994		1,567.180	8.71	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	99.75000		0.09975	184.99000	0.18499		99.750	8.81	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	7.23000		0.00723	19.18000	0.01918		7.230	8.95	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.49000		0.00049	1.84000	0.00184		0.490	9.08	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.01000		0.00001	0.05000	0.00005		0.010	9.22	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.18008		121.70290		8.23971	121.19751		9.10	0.00	0	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	258.34000		0.25834	345.77000	0.34577		258.340	9.52	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.23770		118.36991		8.29942	117.85705		9.59	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,152.91000		1.15291	1,360.42000	1.36042		1,152.910	9.96	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.81342		285.81342		285.78694	285.78694			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.16528		290.16528		290.14269	290.14269			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.85119		102.22820		5.92217	102.20270		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.76485		228.76485		228.40312	228.40312		10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			232.24821		232.24821		231.88453	231.88453			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			7.91264		102.47094		7.97568	102.08787		7.15	0.00	0	11,760.00
R2023	On 06/11/2014	Bond Future			7.98828		100.09728		8.05372	99.71001		7.68	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.05309		101.71252		8.12131	101.31949		7.74	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			7.07611		106.56183		7.15572	106.34002		2.79	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	39.22000		0.03922	22.45000	0.02245		39.220	2.73	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.17370		104.00727		7.26063	103.78367		2.88	0.00	0	6,627.00
R203	On 06/11/2014	Bond Future	6.84	Call	292.94000		0.29294	243.44000	0.24344		292.940	2.82	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	416.98000		0.41698	350.83000	0.35083		416.980	2.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.25014		105.68587		7.34634	105.45920		2.75	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,480.45000		1.48045	1,355.30000	1.35530		1,480.450	2.82	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future		8.54678	95.61144		8.59452	95.22058			0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future		8.61519	97.05546		8.66424	96.66012			388,221.84	4	2,317.00
R2030	On 05/02/2015	Bond Future		8.67543	94.61412		8.72597	94.21290			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.84660	96.91398		8.87920	96.60737			14,537,097.00	150	8,213.00
R2037	On 06/11/2014	Bond Future		8.91434	98.37755		8.94772	98.06787			0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future		8.97492	95.70715		9.00923	95.39295			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.35016	103.50817		7.43428	103.19522		4.07	5,692,949.35	55	14,562.00
R204	On 07/08/2014	Bond Future	7.78	Put	11.05000	0.01105	33.02000	0.03302	11.050	4.14	0.00	0	530.00
R204	On 06/11/2014	Bond Future		7.43819	105.07140		7.52795	104.75525		4.04	0.00	0	336.00
R204	On 06/11/2014	Bond Future	7.99	Put	266.63000	0.26663	361.19000	0.36119	266.630	4.15	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.50724	102.73114		7.60366	102.41044		4.11	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		8.93628	101.94074		8.95363	101.76042			0.00	0	10,044.00
R2048	On 06/11/2014	Bond Future		9.00336	99.05309		9.02106	98.87162			0.00	0	10,700.00
R2048	On 05/02/2015	Bond Future		9.06404	100.65155		9.08221	100.46760			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		7.56402	99.16682		7.63760	98.84763		5.17	4,958,341.00	50	34,011.00
R207	On 06/11/2014	Bond Future		7.64535	100.66452		7.72288	100.34194		5.16	0.00	0	511.00
R207	On 05/02/2015	Bond Future		7.71212	98.64709		7.79429	98.31979		5.34	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.74569	100.41326		7.83259	100.08211		5.29	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,851.18000	1.85118	1,748.81000	1.74881	1,851.180	5.29	0.00	0	66.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.71860	97.50282		7.78695	97.16447		6.06	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	5.21000	0.00521	14.22000	0.01422	5.210	6.25	0.00	0	630.00
R208	On 06/11/2014	Bond Future		7.79750	95.57687		7.86895	95.23484		6.30	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	267.84000	0.26784	375.13000	0.37513	267.840	6.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.86263	97.11957		7.93764	96.77248		6.28	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.75602	78.13691		8.79343	77.84576		13.00	39,381,002.64	504	10,743.00
R209	On 06/11/2014	Bond Future		8.82026	76.17020		8.85856	75.87583		14.19	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,288.56000	1.28856	1,258.62000	1.25862	1,288.560	14.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,069.25000	2.06925	2,007.52000	2.00752	2,069.250	14.19	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,858.54000	2.85854	2,760.43000	2.76043	2,858.540	14.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,076.41000	3.07641	2,968.79000	2.96879	3,076.410	14.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,301.58000	3.30158	3,185.67000	3.18567	3,301.580	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,067.37000	1.06737	1,212.61000	1.21261	1,067.370	14.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	636.74000	0.63674	743.12000	0.74312	636.740	14.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	535.05000	0.53505	629.88000	0.62988	535.050	14.73	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	218.85000	0.21885	278.60000	0.27860	218.850	14.85	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	191.52000	0.19152	247.99000	0.24799	191.520	14.85	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	167.20000	0.16720	218.58000	0.21858	167.200	14.85	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.87667	77.39975		8.91597	77.10106		14.41	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		171.37262	171.37262		171.35433	171.35433			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.94249	171.94249		171.92647	171.92647			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		130.73774	130.73774		130.73438	130.73438			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.72843	132.72843		132.72695	132.72695			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		135.63513	135.63513		135.34582	135.34582			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.70036	137.70036		137.40868	137.40868			0.00	0	19,259.00
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		8.55638	89.48735		8.60393	89.11314		11.21	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.62416	87.29706		8.67296	86.91857		12.35	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future		8.68439	88.70583		8.73463	88.32158		12.58	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/08/2014	Bond Future		8.86091	78.92948		8.88823	78.70793		13.50	0.00	0	4,311.00
R214	On 06/11/2014	Bond Future		8.92573	76.83277		8.95367	76.60901		14.93	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	3,676.41000	3.67641		3,605.30000	3.60530	3,676.410	15.07	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	453.65000	0.45365		529.80000	0.52980	453.650	15.48	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.98407	78.07264		9.01274	77.84567		15.23	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		20,770.05000	20,770.05000		20,884.05000	20,884.05000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.01630	5.01630		5.01230	5.01230		6.94	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		5.00560	5.00560		5.00020	5.00020		8.21	0.00	0	0.00

Total for Derivatives : **4,779,502,046.50** **63,640** **3 615 664.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41605			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.24500	103.95043		7.24500	103.89013			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61316			0.00	0	1,000,000,000.00
AA05	On 22/03/2019	Spot Bond		8.60500	105.70953		8.60500	105.63695			0.00	0	4,100,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.17407			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.24000	103.90087		9.24000	103.82397			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.28891			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.39254			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.47000	97.42599		9.47000	97.35253			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.34500	103.17309		7.34500	103.11244			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.78980			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.73500	106.10041		8.73500	106.02648			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.41000	138.46111		1.41000	138.38371			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.29000	127.67088		2.29000	271.21320			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.23441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.41176				0.00	760,000,000	380,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.73868				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.76963				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.79011				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.37335				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.45295				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27770				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.00500	106.31333	8.00500	106.24533				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.31090				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68000	103.37962	7.68000	103.31525				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70742				0.00	4,100,000,000	2,050,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26136				0.00	0	2,670,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29370				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.20489				0.00	0	2,300,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.34620				0.00	0	1,190,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62103				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73188				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.52638				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.78382				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	130.85010	2.99000	130.76044				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.74915	4.16000	118.65645				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	104.99821	4.91000	104.90948				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.32483	5.95000	105.22782				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	11.13500	108.11458		11.13500	108.01911			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33847			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65077			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.68614			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71916			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000	112.47754		4.66000	112.38525			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	60.63970		100.00000	60.20007			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000	171.45437		2.03000	171.34996			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.08732		2.76000	160.97972			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000	173.47170		2.06000	173.36567			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.22300		1.84000	183.11427			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.13125	76.02180		8.13125	75.97297			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.13125	76.02180		8.13125	75.97297			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	100.64953			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31526			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18917			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	7.22000	101.44526		7.22000	101.38679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50821			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53500		111.29258		7.53500	111.22549			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16166			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.61000		94.40891		2.61000	106.36723			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.55000		101.41768		2.55000	156.97974			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		115.98922		2.44000	208.63752			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57000		92.64522		9.57000	92.57464			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.57442			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.44000			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		107.26119		9.63000	107.17854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.56000		107.78548		9.56000	107.70301			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.94500		91.32204		8.94500	91.25657			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.20000			0.00	0	320,000,000.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.46000			0.00	0	480,000,000.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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	9.65500		107.07483		9.65500	106.99211			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90856			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.86935			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.28500		108.47426		8.28500	108.40249			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.95000		105.18937		8.95000	105.11390			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19500		102.77066		7.19500	102.71146			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.89000		98.16497		8.89000	98.09500			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.78000		96.43316		9.78000	96.35813			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89500		105.59443		7.89500	105.52780			0.00	0	1,000,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		217.29743		2.10000	275.14668			3,055,500,000,000.00	1,455,000,000	1,347,740,000.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		125.90867		1.35000	128.64549			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		127.94715		2.10000	130.43677			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00484		100.00000	0.00479			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		60.33425		100.00000	59.89683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.69500	106.77990		11.69500	106.68100			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76542			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.85814		100.00000	3.83017			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.81031			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.44683			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	22.99630		100.00000	22.82958			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72053			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.27310		11.00000	64.21799			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	22.99630		100.00000	22.82958			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	100.78220			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86065			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.74719			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.77085			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.78125			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88222			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88222			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88154			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72828			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88154			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.42762		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.71496		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.59649		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.75669		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.78011		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.78952		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.77062		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.72829		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.41000	103.41072	9.41000	103.42155		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.93622		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.61431		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.19346		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.22582		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.28745		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.74711		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.32851		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.32851		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20630		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.72346		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.71778		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.77750		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11901		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.77689		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48014			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45339			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75557			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.53357			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.24430			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.74997			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73503			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65926			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64312			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67444			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73314			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69997			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66210			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67254			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.58731		10.23000	103.50310			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68280			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66685			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.94223			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54500	101.97796		9.54500	101.90006			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73023			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.71286		1.75000	114.72951			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98792			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70850			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73188			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68511			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25971			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.69026			0.00	0	450,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.60511			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67668			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91374			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71358			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.75366			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.76595			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27417			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.54498			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.76887			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.76887			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80657			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81540			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.05696			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80657			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.33121			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.78497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.76925			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.62530			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.48423			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65982			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.22610			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67762			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68042			0.00	400,000,000	800,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70850			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66731			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.73862			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61323			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87171			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.99220			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.86630			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96760			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.94407		100.00000	15.82847			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25479			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38687			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47484			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14246			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.15652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.17521			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.13758			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.07000	99.42700		8.07000	99.36254			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.17647			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.20481			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.52500	103.33695		8.52500	103.26664			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.25500	117.14437		9.25500	117.05753			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	86.77161		100.00000	86.17592			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500	109.41161		7.34500	109.34729			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	82.18095		100.00000	99.72603			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.31000	101.10392		9.31000	101.02895			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.24243		100.00000	14.14807			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99000	101.68246		9.99000	101.60168			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000	161.84063		2.80000	161.73202			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92259			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.83953			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88537			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22672			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	100.76665			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57513			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62064			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.68511				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87684				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.11783				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.19000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.56000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99198				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	2.69000	126.67509	2.69000	288.14764				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.80319				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.61949				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61011				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.51521				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.01500	105.81795	9.01500	105.74150				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.56604				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.97680				0.00	360,000,000	180,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.36986				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.56896				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.37932				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.52000	101.54908	9.52000	101.47170				0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.50000	108.33368		7.50000	108.26833			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	31.37680		100.00000	30.96468			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.50986			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46346			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.66000	102.93919		7.66000	102.87531			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.88500	106.02071		8.88500	105.94519			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.05759	103.19823		11.05759	102.18093			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.06246	101.31902		11.06246	101.04797			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.09783	101.24559		11.09783	101.00711			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70168			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.13276	101.10297		11.13276	100.94100			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.86563	100.66346		11.86563	100.55727			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71852			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71852			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71859			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.30759	100.37360		11.30759	100.47755			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.24504	102.15246		11.24504	101.00205			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06246	101.31902		11.06246	101.04797			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.15156	101.43957		11.15156	101.16103			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30429	96.16618		10.30429	100.78888			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68154			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66656			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66656			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.92102		99.85012		10.92102	100.11657			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.66000		99.54196		11.66000	99.34701			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64674			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58500		69.59526		11.58500	97.11051			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61772			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.79017		9.28000	100.62518			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65665			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41500		68.37977		11.41500	96.98283			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63683			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65335			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65335			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62890			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.66781			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.68459			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.66781			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63022			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.64461			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.66790			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	14.05759		103.36100		14.05759	102.36332			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.24881		101.35602		15.24881	101.25801			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.12879		101.29185		14.12879	101.09451			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.86678			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.86678			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.86678			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.89940			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75217			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		18.59005		100.00000	18.48444			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.00339		100.00000	19.85837			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.20534		100.00000	18.07335			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.23786		100.00000	11.15639			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.23786		100.00000	11.15639			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.58711		100.00000	13.48860			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.77300		100.00000	11.68764			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.11409			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07607			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29474			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31417			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.65211		100.00000	7.59663			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.65211		100.00000	7.59663			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		66.66670		100.00000	66.66667			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		90.34653		100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP85U	On 24/10/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000				4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.00000	104.09787	2.00000	177.70993				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.17500	94.61298	8.17500	149.15007				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.17500	95.90755	8.17500	149.48654				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56000	98.70655	8.56000	98.63876				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.97078				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.68985				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.01500	99.56532	8.01500	99.50156				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.18431				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08092				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08253				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.08788				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.09322				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.10789				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.33062	100.00000	21.17597				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.63298				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.71531				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.75060				0.00	80,000,000	20,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.76236				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.90349				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.09164				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.69514	100.00000	16.57277				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.69514	100.00000	16.57277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70930			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76602			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78148			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.43500	104.05647		8.43500	103.98641			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82784			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91009			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.53421		100.00000	9.46509			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.53421		100.00000	9.46509			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.03000	99.82696		7.03000	104.85266			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.97670			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46596			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.71500	66.30922		8.71500	101.14544			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80766			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.28132			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.55488			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12695			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.31273			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11727			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17547			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28122			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.72082			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.44216			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	60.20460		100.00000	59.76812			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.76641		100.00000	18.63035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73364			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.39148			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.48000	104.42422		7.48000	104.36131			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.53500	112.39385		9.53500	112.30854			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.88338			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.18500	104.48450		9.18500	104.40803		918,500,000,000.00	918,500,000,000.00	100,000,000	670,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.32500	104.38683		11.32500	104.29313			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.36457			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.57500	99.79003		11.57500	105.45947			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.53452			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.42500	101.83185		9.42500	101.75542			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.76561			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.01500	101.16545		12.01500	101.06768			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.57464			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.05254			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.59583			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.27000	94.32209		10.27000	94.24511			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.00500	116.06753		10.00500	115.97469			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.85500	112.38510		9.85500	112.29651			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.18500	117.29661		9.18500	117.21078			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38180			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.78500	104.34725		11.78500	104.24989			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.75784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.76978		0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.10656		0.00		0	0.00	
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08146		0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.08116		0.00		0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20042		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.23141		0.00		0	0.00	
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56724		0.00		0	0.00	
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.59052		0.00		0	0.00	
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.61756		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.38236		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.35728		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.48981		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.65151		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74722		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.70286		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00261		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	100.72625	10.11000	100.64530		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00261		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.34423		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	120.16849	2.76000	120.08793		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	117.20884	3.14000	120.09700		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.35016	8.25000	103.28207		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00261		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.00261				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		125.44153	3.10000	119.66630				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.11948	2.40000	119.36581				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06250				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.33897				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.19039				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59500		102.20352	8.59500	102.13304				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.41831				0.00	100,000,000	100,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.41241				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.08401				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.08585				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64500		102.31568	8.64500	102.24472				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64500		102.31568	8.64500	102.24472				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69500		101.11256	8.69500	101.04205				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.76615				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.84747				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.35456				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.35456				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07962				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.43963				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.77717				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.19039				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.26706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	103.96400		9.35000	103.88529			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.96400		9.35000	103.88529			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.19032			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.19359			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	101.95148			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97582			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.91406			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	1,200,000,000	1,200,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86246			0.00	827,000,000	827,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92831			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08880			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09237			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.34500	104.35927		9.34500	104.28159			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27764			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.44007			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81019			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12834			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12396			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17496			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28320			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.43526			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37887			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.58319			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09640			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96440			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79551			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67574			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.97644			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.71328			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93164			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67883			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.36731			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57398			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67100			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43813			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82006			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57403			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56396			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.26087			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.89656			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	122.64461			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.66407			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.85000	94.86537		10.85000	94.78369			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.37000	96.46043		11.37000	96.37351			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53739			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.81775			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.62499			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02138			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.85623			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.07897		8.80500	102.03409			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02159			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.55625			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74776			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76178			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.81588			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10595			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10595			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.96529			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86077			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53739			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.86823			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	108.03115			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93307			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95258			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54071			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09889			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.89833			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.68093			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.78978			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93373			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.52585			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52409			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.94122			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58411			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58411			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.16713			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08495			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.70529			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.64876			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88973			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02125			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.64575			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.71634		10.55000	103.55393			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.03000	103.89004		10.03000	106.72556			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.60123			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.04234			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.17000	105.41718		12.17000	108.89688			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.12947			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.20000	102.47800		12.20000	108.63237			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.63000	102.49541		10.63000	102.33954			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.12947			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.93094			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.87176			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.80003			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.09784			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56197			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.57000	104.63942		9.57000	104.47651			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72731			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.79257			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	102.14599		10.55000	103.61181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond		11.00000	101.70876		11.00000	97.90553			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.07883			0.00	200,000,000	200,000,000.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.07258			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06054			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		12.04000	100.46712		12.04000	100.16894			0.00	0	10,000,000,000.00
CLN385	On 20/09/2024	Spot Bond		100.00000	10.09317		100.00000	0.01352			0.00	0	2,600,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.84545		7.01000	39.44202			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	159.68462			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.56000	98.70655		8.56000	137.19234			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.17500	33.94155		8.17500	149.15007			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.17500	34.36063		8.17500	149.48654			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.34617			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.27218			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30872			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30872			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.77558			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72260			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73307			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02138			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.65794			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.69447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.68978			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.14528			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.39702			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.20452			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14500		109.57103		9.14500	107.10541			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.83500		101.81268		8.83500	101.74056			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.18000		113.37138		10.18000	113.27915			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49500		104.35998		8.49500	104.28884			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.77000		108.55104		9.77000	108.46666			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.81000		103.64461		9.81000	103.56328			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.16000		96.89737		10.16000	96.81870			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.90500		98.24849		10.90500	98.16302			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.90500		91.13653		10.90500	91.05725			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.28313			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.19179			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.06567			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35636			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.09000		100.16848		11.09000	100.16936			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.54310		100.00000	12.45216			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.92069		100.00000	3.86278			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.09873		100.00000	13.87922			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.01897			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.16000		98.67116		8.16000	98.60684			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.83886			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.06082			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		77.36617		100.00000	76.89346			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.90770			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.36438			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.91489			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.16781			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.18951			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.29488			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.95073			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.03446			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.62856			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.77000		102.29404		8.77000	102.22209			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37500		114.91513		7.37500	114.84694			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.43000		104.17858		8.43000	108.81833			0.00	0	3,720,000,000.00
DV23	On 27/02/2023	Spot Bond	8.91000		110.60044		8.91000	110.52056			0.00	0	4,470,000,000.00
DV24	On 18/02/2024	Spot Bond	9.01000		108.56846		9.01000	108.48920			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.54000		108.81043		9.54000	108.72642			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.78531			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.50285			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.51407			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.41109			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65316			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.08000	125.26493		8.08000	125.18274			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04437			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	102.90598		0.10000	134.67771			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.98000	123.16175		1.98000	123.08738			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.00000	110.37802		2.00000	110.31120			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.13500	108.45548		2.13500	108.38832			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.15500	101.20539		2.15500	101.14274		73,485,500,000,000.00	34,100,000,000	34,100,000,000.00	
EMM01	On 28/07/2020	Spot Bond		9.67000	103.98111		9.67000	103.89977			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.52000	109.82236		9.52000	109.73913			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.95500	102.87590		9.95500	102.79446			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.23000	93.93214		10.23000	96.84445		388,034,477,820.00	37,931,034	18,965,517.00	
EMM05	On 17/04/2029	Spot Bond		10.31500	105.59913		10.31500	104.48975			0.00	0	5,866,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31859			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.11276			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.73992			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.39385			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.17694			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.18604			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	89.24205		100.00000	88.59223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		85.00019	100.00000	84.42972				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		59.41049	100.00000	61.10830				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.84553	3.00000	130.75558				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55500		102.09320	11.55500	101.99974				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	103.77343				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.92770				0.00	200,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.71483				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.99500		98.51508	9.99500	98.43635				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.42712				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.21569				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.52031				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.40158				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.36854				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.54766				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.50478				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.30110				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84533				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.26855				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.32310				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.25764				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.30310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	6.96500	103.97698		6.96500	103.91864			348,250,000,000.00	50,000,000	1,725,000,000.00
ES18	On 20/04/2018	Spot Bond	7.80500	107.07888		7.80500	107.01171			0.00	0	7,505,275,000.00
ES23	On 25/01/2023	Spot Bond	8.46000	109.27645		8.46000	109.20266			61,570,188,000.00	7,277,800	23,493,061,100.00
ES26	On 02/04/2026	Spot Bond	8.76500	95.88351		8.76500	95.81612			54,686,588,000,000.00	6,239,200,000	7,119,600,000.00
ES33	On 15/09/2033	Spot Bond	9.43500	85.74026		9.47000	85.40959			105,672,000,000,000.00	11,200,000,000	44,430,000,000.00
ES42	On 25/04/2042	Spot Bond	9.66500	90.98298		9.66500	90.91262			48,325,000,000,000.00	5,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.37335			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.41889			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21827			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13340			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.57303			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04993			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.26779			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.50016			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.13053		100.00000	12.56421			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.85893		100.00000	12.22715			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.67815			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.70769			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.76657			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.82517			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79500	103.55537		6.79500	103.49808			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.41500	97.60901		9.41500	97.53543			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78954			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.99977			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.53600			0.00	2,000,000,000	1,500,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.15854			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.17868			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27000		99.67717		10.27000	100.11661			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.21500		103.85521		11.21500	103.76236			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.34938			0.00	800,000,000	400,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		128.77142		2.20000	129.55431			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000		129.22635		2.13000	274.52108			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.32000		102.89341		2.32000	109.30551			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.53000		101.64845		2.53000	157.33719			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		117.85132		2.33000	211.98890			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80500		110.99084		7.80500	110.92158			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87300		61.83751		7.87300	61.17296			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46900		39.55350		9.46900	38.64312			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.28801		9.70000	37.34163			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		66.22645		100.00000	65.85022			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		68.50821		100.00000	68.11903			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.88152			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.82944			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.82944			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.39739			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.79851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87022			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04677			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74727			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82486			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03137			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80657			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	100.76644			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87777			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79257			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.12880		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	100.84570			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	101.05261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02022			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	14.90442		100.09221	14.79628			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71505			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.66760			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.86618			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97388			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.68289			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.25416			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80584			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	100.81533			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74059			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75057			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99707			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73655			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.42572		13.22500	58.36378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69166			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69259			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04964			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72627			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500	94.11597		3.56500	97.29920			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75991			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75991			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.40690			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53739			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.80932			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.51510			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71318			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69540			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.02057			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.82241			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.50975			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.99878			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92593			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95073			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74309			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94980			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68698			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.22862			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.75057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.75057			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70935			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44160			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.46774			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73259			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30266			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.79537			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28407			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71464			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26344			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26425			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14414			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12803			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14414			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12738			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.74863			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.16294		8.75000	101.89948			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63384			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.51203		100.00000	9.39029			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.67816		100.00000	8.56710			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.80864			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80395			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.99082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93647		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.44000	115.94394	3.44000	120.87172		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81908		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82758		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.42000	107.06144	3.42000	121.03175		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.69000	99.75060	1.69000	126.97316		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.44000	104.43215	3.44000	120.87172		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.67000	101.51554	2.67000	124.58190		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.74000	104.04628	2.74000	131.59639		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92819		0.00		0	0.00	
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	95.89395		0.00		0	0.00	
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.15143		0.00		0	0.00	
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.17193		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70932		0.00		0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.81344		0.00		0	0.00	
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.91544		0.00		0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.95320		0.00		0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.91735		0.00		0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77205		0.00		0	0.00	
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.06936		0.00		0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77111		0.00		0	0.00	
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.69593		0.00		0	0.00	
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.51242		0.00		0	0.00	
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	92.32073		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68354			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.95062		100.00000	9.87848			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.08086		100.00000	23.90627			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	57.42166		100.00000	56.88550			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000	148.92916		4.81000	148.80546			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72423			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.68149			0.00	0	1,138,570,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.74958			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.15766			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.76726			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63344			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.66000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300	81.90764		2.17300	97.93267			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47500	99.45040		2.47500	130.69602			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.07783			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.13933		10.38000	100.05571			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.13933		10.38000	100.05571			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	99.93119			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.03898			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61500	97.19533		2.61500	105.45789			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	202.48781		2.64000	202.70872			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58500	106.09234		2.58500	106.02775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.34368			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		201.61965		2.67000	201.83729			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.89536			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		108.31756		2.42000	108.28217			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67500		104.33480		2.67500	104.32920			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.45672			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		124.34588		2.64000	264.14237			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		129.12847		2.14000	274.31292			299,600,000,000.00	140,000,000	35,000,000.00
FRS43	On 07/12/2023	Spot Bond	2.86000		122.30910		2.86000	259.81110			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.19935		2.57000	128.06382			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94048			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		130.51722		2.10000	126.44844			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08849			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35300			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.68222			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45500		105.43291		2.45500	105.36508			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.03001		104.97509	18.88595			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.16035		101.07593	22.99083			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.50548		100.44759	15.39262			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.56032		100.76967	21.40293			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	2.16000		114.35062		2.16000	114.27979			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.28000	97.38024		2.28000	109.71787			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.50164			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000	97.10584		2.31000	109.40845			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.32588			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000	127.18940		2.34000	342.32984			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.67147			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.57678			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.50113			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.22095			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.08356			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.31444			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.92000	103.66154		5.92000	103.61141			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500	104.42488		6.76500	104.36827			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500	103.72359		7.58500	103.66067			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91500	104.69771		7.91500	104.63147			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.12500	110.46999		8.12500	110.39790			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.58000	103.54581		8.58000	103.47491			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74000	102.84654		8.74000	102.77444			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.28000	94.22069		9.28000	94.15104			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.41500	110.10331		9.41500	110.02030			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.71500	100.51196		9.71500	101.44209			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.08000	99.48100		10.08000	99.39996			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.30000	80.96187		10.30000	80.89525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.60505			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.62880			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63829			0.00	0	140,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.66196			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.69986			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72827			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.85122			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.10918			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.16858			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.22245			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.23507			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.27100			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.32493			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.36986			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.56745			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.50151			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80152			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.23500		103.35948		9.23500	103.28302			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	101.32596			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.95112			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	100.00000		80.04386		100.00000	99.45554			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.91589			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.26675			0.00	80,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.17362			0.00	0	100,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02547			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.37073			0.00	30,000,000	15,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.86679			0.00	3,000,000,000	1,500,000,000.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.36589			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.59522			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.06620			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.49367			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.65253			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55526			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.82459			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.80729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.86370			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.49464			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27899			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	100.00000	80.57395		100.00000	100.00000			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	100.08384			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.17153	100.60835		8.17153	100.05474			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	100.08762			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.52417	100.61425		8.52417	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	100.09248			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.97433	100.62407		8.97433	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	100.09841			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	100.14027			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19928			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.65773			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.26500	105.78119		9.26500	105.70182			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.17000	107.30654		8.17000	107.23536			0.00	0	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	131.30250		1.92000	278.93627		6,528,000,000.00	3,400,000	9,704,100,000.00	
HWAY24	On 07/12/2024	Spot Bond		1.94000	134.03179		1.94000	284.73387			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.43000	98.31837		9.43000	98.24332			0.00	0	3,113,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.46000	98.02368		9.46000	97.94863			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	55.33218		100.00000	54.93102			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.36495		100.00000	14.26081			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	84.95611		100.00000	84.37818			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	38.53195		100.00000	38.25259			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.66853		100.00000	19.52594			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	15.86691		100.00000	15.75188			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	58.72063		100.00000	58.29490			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.69000	116.07414		1.67000	116.22662		22,148,802,000,000.00	13,105,800,000	95,360,700,000.00	
I2038	On 31/01/2038	Spot Bond		1.85500	121.17335		1.85500	121.10109		90,249,460,000,000.00	48,652,000,000	92,696,300,000.00	
I2046	On 31/03/2046	Spot Bond		1.94000	121.15413		1.94000	121.08125		970,000,000,000.00	500,000,000	57,300,576,700.00	
I2050	On 31/12/2050	Spot Bond		2.00000	127.36950		1.98500	127.76404		80,670,800,000,000.00	40,335,400,000	29,474,940,100.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	94.60000			0.00	0	2,600,000.00
IBL11	On 12/03/2015	Spot Bond		7.69500	105.45330		7.69500	105.38841			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.43058			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52825			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.19500	105.44258		8.19500	105.37356			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		8.13500	109.38052		8.13500	109.30944			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26456			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.66000	119.58458		4.66000	119.48592			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.01500	104.12198		8.01500	104.05418			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81929			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.80847			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.51000	102.40714		1.51000	128.14443			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.17000	103.97595		2.17000	129.81834			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76684			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.64734			0.00	380,000,000	190,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.25500	104.37219		8.25500	104.30301			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18614			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.31870			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.65252			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.84500	97.76990		8.84500	97.70057			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.27000	91.74056		9.27000	91.67281		152,491,500,000,000.00	16,450,000,000	16,450,000,000.00	
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99580			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.33500	99.21318		8.33500	99.14679			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.32000	98.90414		9.32000	98.80697			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89284			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.88963			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95500	98.65598		7.95500	98.59222			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.62500	98.21971		8.62500	98.15100			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.87736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34061			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.90500	105.26943		7.90500	105.20181			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.58500	106.40258		8.58500	106.32848			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.66000	108.20775		9.66000	108.12319			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.45580			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01762			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00473		100.00000	0.00470		0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00724			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00975			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.92000	99.45902		8.92000	99.38791			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.35846		5.00000	101.31745			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.35846		5.00000	101.31745			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.95908		5.00000	99.91818			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.35846		5.00000	101.31745			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.47444		4.00000	101.44167			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21506			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16384			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61037			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	35.85544		100.00000	35.70839			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	35.65316		100.00000	35.50694			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	35.65316		100.00000	35.50694			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.04853		9.20000	108.96816			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53108			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.52036			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.11458		100.00000	8.05575			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.46720			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.33887			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.94500	103.21874		8.94500	103.14514			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07693			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74705			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.13016			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.25382		100.00000	10.17948			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	57.42166		100.00000	56.88550			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	68.09701		100.00000	67.71800			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	99.31694		100.00000	98.52452			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	97.49342		100.00000	96.72977			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	95.72998		100.00000	94.99359			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	94.02919		100.00000	99.17355			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	96.12403		100.00000	95.34848			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	92.54412		100.00000	90.54676			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	95.08180		100.00000	93.31009			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	88.91058		100.00000	87.00536			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	84.60937		100.00000	82.88265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN470U	On 21/10/2014	Spot Bond	100.00000		81.11111	100.00000	80.57395				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		79.86871	100.00000	79.34783			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
INA432	On 05/08/2014	Spot Bond	6.00000		99.86867	6.00000	99.77039				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.75199	6.05000	99.65313				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.51375	6.15000	99.41373			12,300,000,000,000.00	2,000,000,000	1,000,000,000.00	
INA437	On 09/09/2014	Spot Bond	6.15000		99.28069	6.15000	99.18114				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.79885	6.25000	98.69866				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.68199	6.25000	98.58204				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.56540	6.25000	98.46569				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.60090				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.05759		102.43763	11.05759	101.71950				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.05759		100.75004	11.05759	100.69925				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.71847				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.25308				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.70414				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.04803	6.50000	101.99454				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.78324				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.46266				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.57843				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.71439				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.17512				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.68611				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	102.07855				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57254			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56784			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39612			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27409			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16400			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.15029			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96867			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.11027			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.16119			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04877			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53153			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.14269			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.63022			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98200			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50658			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.18479			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47134			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19808			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20105			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70500	102.75082		8.70500	102.67908			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45567			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.46739			0.00	320,000,000	80,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.47523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC02		On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16721			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.47000	101.23777		9.47000	101.16143			0.00	0	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79495			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.73500	106.05781		8.73500	105.98392			0.00	0	1,250,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33942			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.28633			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.64473			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47873			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73187			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.87500	102.43629		8.87500	102.36340			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.56947			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.13399			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.26000	96.60500		3.26000	120.60465			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.71000	137.88222		3.71000	137.77958			803,215,000,000.00	216,500,000	410,000,000.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.50344			0.00	0	40,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.29378			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.19258			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.96285			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.61505			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.67000	95.59340		3.67000	96.35632			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.67000	95.51370		3.67000	102.35239			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.03973			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74705			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.46500		113.22784		10.46500	113.13372			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03247			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.81000		136.35978		3.81000	136.25717			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		81.19503		100.00000	81.19501			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		98.78725		100.00000	98.00323			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		96.98299		100.00000	96.22727			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		96.07634		100.00000	93.92538			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		96.00000		100.00000	93.75000			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		89.95763		100.00000	88.37014			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		86.33865		100.00000	84.87528			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		83.02002		100.00000	100.00000			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05388			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.11624			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.15938			0.00	0	0.00
IVA430	On 24/07/2014	Spot Bond	6.00000		97.08738		6.00000	97.08738			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		99.83589		6.00000	99.73768			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000		99.36380		6.15000	99.26409			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000		99.24749		6.15000	99.14801			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000		98.76543		6.25000	98.66532			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		98.64865		6.25000	98.54877			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.57953			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61520			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.37143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37896			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33259			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21715			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.36155			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04407			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19817			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19966			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20263			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18924			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08330			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92228			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71259			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.38047			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08698			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.07554			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.43647			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26261			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01853			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93096			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65895			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48959			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.50310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50309			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.18500	105.58446		9.18500	100.63431			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.84269		100.00000	15.66466			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.58093		100.00000	9.45508			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12275			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.25000	105.29822		9.25000	9.25000			4,625,000,000,000.00	500,000,000	500,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	65.30145		100.00000	64.82801			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.65338			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	82.34020		100.00000	81.79968			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65959			0.00	1,500,000,000	5,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.73199		100.00000	24.55268			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.83711			0.00	0	2,400,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	95.58442		100.00000	94.84536			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	93.65831		100.00000	92.95936			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	66.07877		100.00000	65.59445			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	75.28800		100.00000	74.86030			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	65.28511		100.00000	64.81178			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	60.24756		100.00000	59.81076			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85311			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.88612			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62046			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	98.92473		100.00000	97.87234			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.33336			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.08919			0.00	0	0.00

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	8.55500	141.99511		8.55500	141.89817			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94277			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68644			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.15709			0.00	0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11610			0.00	0	500,000,000.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.88261			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.83500	100.43800		8.83500	100.36606			0.00	0	1,340,000,000.00
LGL03		On 03/04/2018	Spot Bond	8.98500	72.34636		8.98500	98.19156			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.42000	102.98757		9.42000	102.90903			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22219			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	10.69500	101.29610		10.69500	101.20962			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33543			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32864			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.41806			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.52529			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.24276			0.00	0	0.00
MAQ051		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.68035			0.00	0	0.00
MAQ052		On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ053		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.54634			0.00	0	0.00
MAQ055		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.26898			0.00	0	0.00
MAQ056		On 23/10/2014	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
MAQ08U		On 11/12/2014	Spot Bond	100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
MAQ09U		On 14/11/2014	Spot Bond	100.00000	95.58442		100.00000	94.84536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.57152			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.55233			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	88.88889		100.00000	88.24940			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18436			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.38907			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35531			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.96901			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.43500			0.00	0	300,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73115			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75776			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09368			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25680			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43979			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14798			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.12489			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.65728		100.00000	65.18126			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	22.88502		100.00000	22.71910			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	55.87162		100.00000	55.46655			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.76500	103.54417		8.76500	103.47139			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.65500	103.45868		8.65500	103.38684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.88714			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82455			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.18322			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.01143			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.02595			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.09851			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30084			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.31704			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.07000		103.68001		8.07000	103.61280			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.83500		102.39399		8.83500	102.32185			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.59500		102.78386		9.59500	102.70536			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		102.10101		6.44500	102.04826			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.63352			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65723			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.62000		103.58491		9.62000	103.50468			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69500		103.96034		7.69500	103.89637			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.13524			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.99500		100.85485		8.99500	100.78215			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.73977			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.47000		107.75686		9.47000	106.41750			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.07897		100.00000	14.96965			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.53692			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.69500		100.80628		8.69500	100.73598			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.79500	101.79484		7.79500	101.73140			0.00	0	1,950,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.63500	104.23688		8.63500	104.16507			0.00	0	752,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.07113		100.89771	7.01945			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.16339		100.61875	7.11117			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	101.37106			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.39067			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.40033			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.51839			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.65585			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.45316		100.00000	0.44988			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.45316		100.00000	0.44988			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.02500	97.14379		9.02500	97.07391			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.64500	98.72077		7.64500	98.66041			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.14000	100.41608		9.14000	100.34294			0.00	0	1,000,000,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11532			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.92000	105.58706		8.92000	105.51197			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28208			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.36000	105.75773		9.36000	105.67889			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.54313			0.00	0	397,855,000.00
NBK14A	On 26/06/2021	Spot Bond		9.12000	101.65948		9.12000	101.53502			0.00	0	0.00

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	101.35312				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.59603				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27779				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.19485				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60541				0.00	50,000,000	25,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51394				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.53683				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500	107.22151	7.39500	107.15806				0.00	0	1,370,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.28781				0.00	0	450,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.66500	115.41577	8.66500	115.33599				0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.73000	35.17141	10.73000	35.14195				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59500	104.07013	7.59500	104.00656				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.44051				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.08903				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89500	105.44255	7.89500	105.37601				0.00	0	2,031,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60113				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	101.96301				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50257				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.36430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18931		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.10173		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.88991		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04350		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99988		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.99983		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.92062		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22036		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.15945		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.67656		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.49282		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.68801		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65010		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.31003		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62685		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61292		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.61245		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.88941		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71318		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.90000	105.38692	9.90000	108.25111		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.70850		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.93500	104.11281	9.93500	107.03590		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71318		0.00		0	0.00	

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	100.63638				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63753				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.42770				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64500	105.80059	8.64500	105.72762				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.30178				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.04500	103.08666	10.04500	105.72642				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	100.35644				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.28922				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.08500	112.51328	12.08500	112.40570				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.78341				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.28674				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000	166.82190	2.15000	166.71870				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.67000	103.22498	8.67000	103.15358				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78348				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.75008				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.30000	106.78342	9.30000	106.86950				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.23084				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.37863				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.16110				0.00	0	40,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.20474				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.17858				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.50000	106.79414	9.50000	108.06027				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.20480			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.23089			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.21346			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.70000	106.80505		9.70000	106.88398			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26584			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.24833			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.25705			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.57917			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47301			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.28320			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.52500	115.19813		8.52500	115.11932			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.87000	122.42632		8.87000	122.33973			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500	172.47777		2.04500	172.37254			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.27500	125.24741		9.27500	125.15436			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.80186			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.88645			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58837			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63310			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.13259			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.17271			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.34164			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.68422			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.11773		100.00000	17.98637			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.69168		100.00000	37.41841			0.00	0	0.00

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	6.92500	104.57088		6.92500	104.51254			5,955,500,000,000.00	860,000,000	430,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.65558		100.00000	16.53483			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	58.42279		100.00000	57.99922			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42886			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.03696			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95972			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88815			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95352			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85093			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.87788			0.00	0	200,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.57000	101.94699		9.57000	101.81015			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94571			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94406			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94332			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94167			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93459			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93295			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.87446			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69500	105.79910		6.69500	105.74143			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000	99.16134		6.30000	99.11045			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.97500	41.00787		7.97500	40.98159			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63000	112.31322		6.69500	112.17919			1,411,460,700,000,000.00	12,890,000,000	53,058,182,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.69500	112.23943	6.69500	112.17919					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59500	92.91123	6.59500	92.86209					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69500	118.25157	6.69500	118.18810					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52500	87.20000	6.52500	87.15437					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.10000	119.60404	8.15500	119.04846				1,001,082,230,000,000.00	58,158,300,000	45,649,800,000.00	
R187P	On 21/12/2026	Spot Bond	7.89500	38.28674	7.89500	38.26244					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.81500	35.80136	7.81500	35.77887					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64000	285.12056	1.64000	284.95598				492,000,000,000.00	300,000,000	19,062,947,700.00	
R201	On 21/12/2014	Spot Bond	5.86500	101.98249	5.93000	101.90807					0.00	0	63,411,100,000.00
R202	On 07/12/2033	Spot Bond	1.83000	228.21037	1.84000	227.73920				14,370,477,600,000.00	7,852,720,000	47,103,332,900.00	
R2023	On 28/02/2023	Spot Bond	7.90000	102.22463	7.96000	101.79359				1,505,578,840,000,000.00	90,579,600,000	74,499,000,000.00	
R203	On 15/09/2017	Spot Bond	7.06000	106.30572	7.13500	106.03346				2,070,525,030,000,000.00	93,275,500,000	27,696,419,900.00	
R2030	On 31/01/2030	Spot Bond	8.58000	95.01223	8.58000	94.94610				925,685,904,000,000.00	07,888,800,000	60,802,300,000.00	
R2032	On 31/03/2032	Spot Bond	8.74000	97.29878	8.74000	98.22303				434,246,900,000,000.00	49,685,000,000	26,760,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.86500	96.39817	8.86500	96.32889				397,152,000,000,000.00	44,800,000,000	55,170,000,000.00	
R204	On 21/12/2018	Spot Bond	7.33500	103.25939	7.41500	102.89773				895,636,437,817,500.00	22,104,490,500	26,469,191,900.00	
R2044	On 31/01/2044	Spot Bond	8.94000	97.05140	8.94000	97.89374				404,982,000,000,000.00	45,300,000,000	41,200,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.94000	101.53940	8.94000	101.46703				392,398,950,000,000.00	43,892,500,000	37,555,826,900.00	
R207	On 15/01/2020	Spot Bond	7.55000	98.92849	7.62000	98.56267				2,079,572,000,000,000.00	75,440,000,000	88,795,100,000.00	
R208	On 31/03/2021	Spot Bond	7.70500	97.26847	7.77000	96.88435				3,170,045,762,352,000.00	11,427,094,400	35,282,583,400.00	
R209	On 31/03/2036	Spot Bond	8.74500	77.94909	8.78000	77.62136				3,364,226,860,500,000.00	84,702,900,000	29,828,520,300.00	
R210	On 31/03/2028	Spot Bond	1.81000	170.95726	1.81000	170.85623				4,434,138,000,000.00	2,449,800,000	24,263,036,100.00	
R211	On 31/01/2017	Spot Bond	0.81000	130.42086	0.81000	130.35430				16,200,000,000.00	20,000,000	95,983,168,100.00	
R212	On 31/01/2022	Spot Bond	1.57000	135.30635	1.60000	134.95233				71,933,946,000,000.00	45,817,800,000	17,519,977,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.54500	89.27226		8.59000	88.85623			1,373,950,133,004,000.00	60,789,951,200	02,424,083,300.00
R214	On 28/02/2041	Spot Bond		8.87500	78.53660		8.87500	78.48103			2,066,489,984,362,500.00	32,843,941,900	36,979,191,100.00
R226C	On 15/09/2014	Spot Bond		5.90000	99.21417		5.90000	99.16646			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.75500	95.88094		6.75500	95.82902			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.59500	92.91123		6.59500	92.86209			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.51500	90.05914		6.51500	90.01208			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.52500	87.20000		6.52500	87.15437			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.93500	97.68105		5.93500	97.63453			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.66500	94.27676		6.66500	94.22611			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.53500	91.39707		6.53500	91.34891			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.51500	88.53772		6.51500	88.49120			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.57500	85.62517		6.57500	85.57977			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.11000	81.66593		7.11000	81.61918			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.16000	78.73308		7.16000	78.68769			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.42000	75.27203		7.42000	75.22709			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.40000	72.64094		7.40000	72.59768			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.38000	70.11534		7.38000	70.07370			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.37000	67.65537		7.37000	67.61525			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.58000	64.47632		7.58000	64.43702			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.56000	62.19855		7.56000	62.16073			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.69000	59.41754		7.69000	59.38080			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.66000	57.33997		7.66000	57.30465			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.63000	55.35105		7.63000	55.31708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.60000	53.44657		7.60000	53.41391			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.56000	51.66685		7.56000	51.63543			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.52000	49.96567		7.52000	49.93545			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.09500	45.58805		8.09500	45.55841			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.05500	43.99018		8.05500	43.96171			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.01500	42.46467		8.01500	42.43733			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.97500	41.00787		7.97500	40.98159			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.93500	39.61631		7.93500	39.59105			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.89500	38.28674		7.89500	38.26244			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.85500	37.01606		7.85500	36.99269			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.81500	35.80136		7.81500	35.77887			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23411			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38975			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25900			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.16767			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.95126		100.00000	16.82837			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.67368		100.00000	8.61079			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.80233		100.00000	18.66602			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93763			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87874			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.38678			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.87021			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53015			0.00	2,000,000,000	1,000,000,000.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14333			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76741			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.03547			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.66001			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90769			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36249			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.08140			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.14452			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.93957			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	102.05099			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73573			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.79972			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82019			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82019			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80722			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.90115			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25307			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.28101		12.35000	108.17353			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.07065			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.14053		100.00000	15.03076			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.53779			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.08943			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93831			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76841			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63027			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.59424		100.00000	2.57563			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.12312		100.00000	14.02073			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	26.02435		100.00000	25.83567			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.85131		100.00000	11.58979			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	25.97954		100.00000	25.79118			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.99677			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.78886			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.07000	107.10370		9.07000	107.02585			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.21000	93.54534		9.21000	103.00668			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74000	87.72170		9.74000	105.10088			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.60027			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.89500	107.98727		7.89500	107.91913			0.00	0	3,650,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.30795			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.18500	102.82284		9.18500	102.74718			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.04072			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.80724			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.89396			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.02098			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.02085			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34500	103.47502		7.34500	103.41419			0.00	0	1,010,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.91500	100.88540	8.91500	100.81330				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.15500	110.60157	8.15500	110.52953				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500	110.75703	8.01500	110.68609				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94500	110.83488	7.94500	110.76451				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53500	102.24030	8.53500	102.17066				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09000	110.67371	8.09000	110.60218				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05500	110.71258	8.05500	110.64133				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.72984				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.76983				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43880				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.18500	105.02846	8.18500	104.95980				0.00	0	500,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.68069				0.00	1,200,000,000	600,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.62327				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.67523				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92000	107.34928	8.92000	107.27252				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80500	103.68314	9.80500	103.60226				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.55459				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.60298				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.42903				0.00	0	200,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	104.20457				0.00	1,000,000,000	1,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.50500	102.96552	8.50500	102.89563				0.00	0	1,360,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.28526	100.00000	12.20298				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.50000	108.31006	9.50000	108.22678				0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.21997			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.01000		99.83398		9.01000	99.76188			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.85500		96.66389		8.85500	96.59563			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.79386			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.80500		101.06337		9.80500	100.98410			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.47000		97.17010		9.47000	97.09684			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.74500		107.15366		7.74500	107.08731			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		128.83537		2.17000	273.68959			0.00	0	330,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		102.54411		1.45500	128.31639			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.67000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25270			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.89720		100.00000	14.78920			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.29497		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		112.73036		2.08000	126.37858			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.04803		6.50000	101.99454			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.80633			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.49732			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.60633			0.00	2,000,000,000	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.16500		99.63755		9.16500	99.56439			0.00	0	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.80111			0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59880			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.61771			0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56717			0.00	0	0.00
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.94571			0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond	100.00000	15.90544		100.00000	15.79013			0.00	0	0.00
SHS12		On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85799			0.00	0	0.00
SHS13U		On 21/05/2015	Spot Bond	100.00000	63.44271		100.00000	62.85034			0.00	0	0.00
SHS14		On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75406			0.00	0	0.00
SHS15U		On 19/09/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
SHS16U		On 29/06/2016	Spot Bond	100.00000	22.49975		100.00000	22.33662			0.00	0	0.00
SHS17U		On 30/09/2016	Spot Bond	100.00000	24.57168		100.00000	24.34227			0.00	0	0.00
SHS18U		On 30/11/2016	Spot Bond	100.00000	23.36593		100.00000	23.03767			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.99500	107.38636		7.99500	107.31661			0.00	0	1,740,000,000.00
SLI3		On 15/08/2023	Spot Bond	9.01500	101.98780		9.01500	102.78435			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.48500	102.37483		8.48500	102.30550			0.00	0	1,920,000,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.25325			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.27749			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.55875			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.28640			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.87907			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.23500	103.20528		8.23500	103.13704			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51889			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.15420			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.32000	96.75641		9.32000	96.68419			0.00	0	1,320,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12331			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61618			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.37800	89.35394		9.37800	89.28685			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.44000	89.07654		9.44000	89.00922			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.17500	101.46302		7.17500	101.40488			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.88000	93.31265		8.88000	93.24658			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76341			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.31500	102.83392		8.31500	102.76565			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.42000	107.94015		2.42000	108.28217			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.36500	99.47495		8.36500	99.40816			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.57129			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.57500	107.67283		9.57500	107.59032			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.99443			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65443			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72344			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.82000	79.97605		9.82000	79.91358			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.08389			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.15576			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.14626			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1087	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.72116			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.60689			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.59044			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.54137			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.47471			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.42540			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.24471			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.22953			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.13019			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93429			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93429			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.81932			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.72090			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.72150			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.67561			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.62134			0.00	7,500,000,000	2,500,000,000.00
SY1126	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.62134			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.51465			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.59914			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.55036			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.53340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1131	On 20/08/2014	Spot Bond	100.00000	94.07216	100.00000	93.35038			3,180,000,000,000,000.00	31,800,000,000	15,900,000,000.00	
SY1132	On 26/08/2014	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00	
SZ18	On 30/09/2015	Spot Bond	7.15500	109.96118	7.15500	109.89784			0.00	0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.76500	104.55736	8.76500	104.48386			0.00	0	0.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	81.55720	100.00000	81.02181			0.00	0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000	30.18819	100.00000	29.96933			0.00	0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.13028			0.00	0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.82334			0.00	0	0.00	
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13208			0.00	0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.00013			0.00	0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.10482			0.00	0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60985			0.00	0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.64306			0.00	0	100,000,000.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.42187			0.00	0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.91449			0.00	0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.74352			0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.94749			0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.94500	101.37117	7.94500	101.30574			0.00	0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.13776			0.00	0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.14147			0.00	0	20,000,000.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.20893	7.83000	100.14620			0.00	0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13572			0.00	0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14035			0.00	80,000,000	20,000,000.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.14728			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.13572			0.00	0	35,119,900.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.14035			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.12875		7.16000	100.13391			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.14941			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14867			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.16638			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16398			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.23565			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.22751			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13554			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14147			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.23247		8.73000	100.11617			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13498			0.00	80,000,000	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14035			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.88500		93.24751		8.88500	97.85110			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13387			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14035			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14979			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14776			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.14701			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16600			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16527			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.15882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22298			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22370			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22008			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14252			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.91277	101.06155	5.86950				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.13498			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.31674			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.15163			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.15900			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.23638			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52115			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.13970			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14158			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.13970			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14158			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.14252			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13857			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14158			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15191			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.15191			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15191			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16691			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.17066			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24049			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24512			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24327			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19500		105.55332		8.19500	105.48385			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.67000		87.23494		9.67000	87.13858			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.97500		105.49611		7.97500	105.42889			0.00	0	22,840,700,000.00
TN20	On 17/09/2020	Spot Bond	9.12000		110.15044		9.12000	110.07039			0.00	0	8,000,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.68012		100.00000	0.67377			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.28000		111.72294		9.28000	111.64035			0.00	0	5,380,000,000.00
TN25	On 19/08/2025	Spot Bond	9.49500		104.19461		9.49500	104.11453			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.45500		97.63775		9.45500	97.56424			0.00	0	2,220,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.36160			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.27834			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.38524			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.39981			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.43667			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.44047			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.62237			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.99961			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55060			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.32481			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.33212			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.25869			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.84628			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.93361			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.99400			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.02751			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.03421			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.22143			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.63338			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.90760			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.22431			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.02467			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.01014			0.00	0	10,000,000,000.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.77717			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.26251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.87143		0.00000	99.54295			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.59413			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.84266			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.05950			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.65679			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.42539			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.58796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.19682			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	94.49652			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	94.21713			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	97.11596			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	93.50197			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	100.00000		50.47702	100.00000	50.19026			4,500,000,000,000,000.00	45,000,000,000	15,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.90686	100.00000	13.80604				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.20221			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.66022			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.54023			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18074			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.99781			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.72232			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.34521			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.06825			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.05119			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	100.00000		84.39520	100.00000	100.00000				0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	100.00000		95.46278	100.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.12274			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	100.00000		84.68573	100.00000	100.00000				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00274			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	100.00000	84.43203		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.17000	111.73470		9.17000	111.65306			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.09029			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41218			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.47500	105.65714		9.47500	105.57743			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.42630			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51298			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.56398			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.56618			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47024			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48384			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08500	111.16886		7.08500	111.10578			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000	238.74809		1.30000	238.61661			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.01500	103.05635		7.01500	102.99845			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63500	104.89386		7.63500	104.82981			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.97000	105.53864		7.97000	105.47142			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.24500	104.91353		8.24500	104.84446			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.31000	105.01506		8.31000	104.94538			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64500	94.13915		6.64500	94.08900			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57500	92.37045		6.57500	92.32149			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94500	98.00467		5.94500	97.95776			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64500	94.12243		6.64500	94.07229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.36000	68.80040		7.36000	68.75988			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	42.62770		100.00000	42.38553			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.56338		100.00000	22.43519			0.00	0	0.00
Total for j-Bonds :										58,421,741,841,301,800.00	3,217,906,834	169 801 031 217.00
Grand Total:										58,421,746,620,803,900.00	3,217,970,474	169 804 646 881.00