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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 01/07/2014	Any day expiry		10.67900	10.67900		10.64020	10.64020		11.32	692,815,000.00	65,000	0.00
\$ / R	On 02/07/2014	Any day expiry		10.68440	10.68440		10.64030	10.64030		11.49	319,263,000.00	30,000	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	118.62200	0.11862	163.52280	0.16352	118.622	14.68	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	1.52120	0.00152	2.12860	0.00213	1.521	15.95	0.00	0	10,000.00
\$ / R	On 07/07/2014	Any day expiry		10.68990	10.68990		10.64610	10.64610		10.20	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	115.92450	0.11592	89.46760	0.08947	115.925	11.14	0.00	0	5,000.00
\$ / R	On 08/07/2014	Any day expiry		10.69120	10.69120		10.64760	10.64760		10.37	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	121.56590	0.12157	94.68170	0.09468	121.566	11.26	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	26.53480	0.02653	21.58970	0.02159	26.535	11.36	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry		10.69380	10.69380		10.65060	10.65060		10.42	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	51.35620	0.05136	41.67830	0.04168	51.356	10.74	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry		10.70070	10.70070		10.65790	10.65790		10.06	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	223.32280	0.22332	190.37680	0.19038	223.323	11.19	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	24.80960	0.02481	20.50160	0.02050	24.810	11.33	0.00	0	1,000.00
\$ / R	On 15/07/2014	Any day expiry		10.70260	10.70260		10.65980	10.65980		10.10	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	156.22110	0.15622	128.89670	0.12890	156.221	10.68	0.00	0	7,000.00
\$ / R	On 28/07/2014	Any day expiry		10.72670	10.72670		10.68360	10.68360		10.07	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00010	0.00000	0.000	18.91	0.00	0	4,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	80.96400	0.08096	70.19730	0.07020	80.964	10.44	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.72850	10.72850	10.68540	10.68540		10.09	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	162.16320	0.16216	193.40870	0.19341	162.163	10.35	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.17110	0.00017	0.14840	0.00015	0.171	18.99	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.74680	10.74680	10.70350	10.70350		10.20	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	144.35100	0.14435	127.59070	0.12759	144.351	10.19	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.77190	10.77190	10.72830	10.72830		10.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	24.98850	0.02499	32.82160	0.03282	24.988	9.79	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	6.61990	0.00662	6.18970	0.00619	6.620	15.52	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.78090	10.78090	10.73710	10.73710		10.36	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	185.88320	0.18588	213.83950	0.21384	185.883	10.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	1.00510	0.00101	0.90730	0.00091	1.005	16.69	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.78270	10.78270	10.73890	10.73890		10.35	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.04640	0.00005	0.05760	0.00006	0.046	18.90	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	115.28430	0.11528	104.35880	0.10436	115.284	11.05	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.80270	10.80270	10.75860	10.75860		10.39	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	225.68740	0.22569	204.54190	0.20454	225.687	10.32	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.81560	10.81560	10.77120	10.77120		10.45	84,134,552.40	7,779	691,034.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.59110	0.00059	0.68510	0.00069	0.591	16.26	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.70280	0.00070	0.81060	0.00081	0.703	15.88	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.73410	0.00073	0.84570	0.00085	0.734	15.79	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.91480	0.00091	1.04770	0.00105	0.915	15.31	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	6.17240	0.00617	6.96330	0.00696	6.172	11.66	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	12.17870	0.01218	14.24650	0.01425	12.179	10.80	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	16.63960	0.01664	19.70680	0.01971	16.640	10.41	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	22.06070	0.02206	26.35340	0.02635	22.061	10.06	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	22.76380	0.02276	27.23230	0.02723	22.764	10.02	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	23.48940	0.02349	28.55440	0.02855	23.489	9.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	25.01190	0.02501	31.34790	0.03135	25.012	9.91	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	26.63250	0.02663	34.34720	0.03435	26.633	9.83	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	33.78550	0.03379	42.79420	0.04279	33.786	9.89	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	48.15660	0.04816	59.40300	0.05940	48.157	9.98	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	467.96070	0.46796	435.39670	0.43540	467.961	10.00	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	52.36070	0.05236	64.19670	0.06420	52.361	10.00	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	71.84780	0.07185	86.13700	0.08614	71.848	10.09	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	393.02000	0.39302	363.54150	0.36354	393.020	10.11	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	77.42000	0.07742	92.34150	0.09234	77.420	10.11	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	385.91370	0.38591	356.75590	0.35676	385.914	10.12	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	83.28260	0.08328	98.84340	0.09884	83.283	10.13	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	92.63680	0.09264	109.16350	0.10916	92.637	10.17	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	344.85140	0.34485	317.62540	0.31763	344.851	10.19	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	99.25140	0.09925	116.42540	0.11643	99.251	10.19	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	106.17310	0.10617	123.99650	0.12400	106.173	10.21	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	325.35010	0.32535	299.09960	0.29910	325.350	10.22	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	109.75010	0.10975	127.89960	0.12790	109.750	10.22	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	128.81030	0.12881	148.58650	0.14859	128.810	10.28	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	282.58710	0.28259	258.61140	0.25861	282.587	10.30	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	154.29250	0.15429	176.00630	0.17601	154.293	10.35	0.00	0	20,159.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	238.47210	0.23847	217.05700	0.21706	238.472	10.39	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	215.52540	0.21553	243.97010	0.24397	215.525	10.57	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	197.16060	0.19716	181.51620	0.18152	197.161	10.61	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	164.74760	0.16475	151.66750	0.15167	164.748	10.97	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	143.26050	0.14326	131.90820	0.13191	143.260	11.26	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	327.66050	0.32766	360.70820	0.36071	327.660	11.26	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	117.44970	0.11745	108.19450	0.10819	117.450	11.66	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	115.15100	0.11515	106.08470	0.10608	115.151	11.70	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	87.59230	0.08759	80.77520	0.08078	87.592	12.26	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	72.36420	0.07236	67.04540	0.06705	72.364	12.66	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	66.08320	0.06608	61.32470	0.06132	66.083	12.88	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	58.33680	0.05834	54.26380	0.05426	58.337	13.18	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	56.32660	0.05633	52.42830	0.05243	56.327	13.27	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	55.35210	0.05535	51.53990	0.05154	55.352	13.31	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	739.75210	0.73975	780.33990	0.78034	739.752	13.31	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	54.39790	0.05440	50.66870	0.05067	54.398	13.36	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	31.29420	0.03129	29.50420	0.02950	31.294	14.82	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	23.27730	0.02328	21.87250	0.02187	23.277	15.21	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,207.67730	1.20768	1,250.67250	1.25067	1,207.677	15.21	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	12.74010	0.01274	12.89530	0.01290	12.740	15.65	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	10.65050	0.01065	11.06240	0.01106	10.650	15.78	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	9.73770	0.00974	10.25280	0.01025	9.738	15.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	8.70650	0.00871	9.32930	0.00933	8.706	15.92	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	4.36360	0.00436	5.28270	0.00528	4.364	16.43	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.82850	10.82850	10.78380	10.78380		10.65	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	82.16290	0.08216	97.45620	0.09746	82.163	10.16	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	94.48700	0.09449	110.75650	0.11076	94.487	10.22	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.83590	10.83590	10.79100	10.79100		10.70	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	206.43330	0.20643	231.07170	0.23107	206.433	10.63	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	6.85920	0.00686	6.40570	0.00641	6.859	18.47	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.84140	10.84140	10.79650	10.79650		10.67	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.24900	0.00025	0.30680	0.00031	0.249	17.54	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	185.12690	0.18513	171.88430	0.17188	185.127	11.11	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.85860	10.85860	10.81370	10.81370		10.80	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	303.00670	0.30301	280.57070	0.28057	303.007	10.66	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.90000	10.90000	10.85510	10.85510		11.12	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.87240	0.00087	0.98610	0.00099	0.872	17.33	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	225.34850	0.22535	248.32500	0.24832	225.348	10.98	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	168.01950	0.16802	157.65370	0.15765	168.020	12.33	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	17.20610	0.01721	16.95600	0.01696	17.206	19.12	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.91180	10.91180	10.86700	10.86700		11.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	41.10860	0.04111	47.64270	0.04764	41.109	10.61	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	79.15760	0.07916	74.71150	0.07471	79.158	14.65	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.95320	10.95320	10.90840	10.90840		11.36	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	235.86480	0.23586	257.63300	0.25763	235.865	11.13	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	31.13440	0.03113	30.89590	0.03090	31.134	20.49	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.95910	10.95910	10.91430	10.91430		11.38	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.67630	0.00168	1.84700	0.00185	1.676	16.89	0.00	0	5,000.00

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\$ / R	On 28/11/2014	Any day expiry	11.25	Call	223.63240	0.22363	210.98010	0.21098	223.632	12.33	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.98470	10.98470	10.94000	10.94000		11.53	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.98660	10.98660	10.94190	10.94190		11.53	132,003,999.00	12,015	161,555.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	7.96980	0.00797	8.72710	0.00873	7.970	14.12	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	14.04640	0.01405	15.41430	0.01541	14.046	12.90	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	24.80640	0.02481	27.27390	0.02727	24.806	11.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	29.44230	0.02944	33.13030	0.03313	29.442	11.36	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	39.06100	0.03906	44.25560	0.04426	39.061	11.16	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	49.65950	0.04966	55.85890	0.05586	49.659	11.04	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	936.25950	0.93626	897.75890	0.89776	936.259	11.04	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	764.92730	0.76493	728.85710	0.72886	764.927	10.79	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	85.46650	0.08547	94.65340	0.09465	85.466	10.74	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	87.33290	0.08733	96.66220	0.09666	87.333	10.73	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	89.23260	0.08923	98.70600	0.09871	89.233	10.71	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	93.13410	0.09313	102.89980	0.10290	93.134	10.69	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	105.68170	0.10568	119.01940	0.11902	105.682	10.61	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	107.90090	0.10790	122.09680	0.12210	107.901	10.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	123.02020	0.12302	138.24860	0.13825	123.020	10.69	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	129.42830	0.12943	0.00000	0.00000	129.428	10.72	1,219,861.73	9,425	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	139.43200	0.13943	155.69210	0.15569	139.432	10.77	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	168.41710	0.16842	186.31280	0.18631	168.417	10.91	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	196.54950	0.19655	215.85170	0.21585	196.550	11.03	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	465.99570	0.46600	441.18990	0.44119	465.996	11.08	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	460.38080	0.46038	435.77370	0.43577	460.381	11.09	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	250.75070	0.25075	272.38120	0.27238	250.751	11.23	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	397.06660	0.39707	374.74750	0.37475	397.067	11.30	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	306.90970	0.30691	330.56080	0.33056	306.910	11.42	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	345.74690	0.34575	372.79270	0.37279	345.747	11.53	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	409.29120	0.40929	438.19030	0.43819	409.291	11.84	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	477.11760	0.47712	507.68570	0.50769	477.118	12.15	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	188.58280	0.18858	178.42940	0.17843	188.583	13.08	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	167.68640	0.16769	0.00000	0.00000	167.686	13.43	3,160,888.64	18,850	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	164.21520	0.16422	155.52180	0.15552	164.215	13.49	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	113.77950	0.11378	107.89250	0.10789	113.780	14.66	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	112.71710	0.11272	106.89040	0.10689	112.717	14.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	103.73970	0.10374	98.30260	0.09830	103.740	14.98	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	87.28530	0.08729	82.84720	0.08285	87.285	15.56	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	86.51900	0.08652	82.12700	0.08213	86.519	15.59	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	50.02510	0.05003	47.80500	0.04781	50.025	17.71	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	48.02300	0.04802	45.91880	0.04592	48.023	17.90	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	43.42730	0.04343	42.49740	0.04250	43.427	18.51	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	43.24110	0.04324	42.33260	0.04233	43.241	18.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	21.88880	0.02189	20.62220	0.02062	21.889	23.54	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.99260	10.99260	10.94780	10.94780		11.52	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	241.31230	0.24131	262.48540	0.26249	241.312	11.18	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	41.77560	0.04178	41.28110	0.04128	41.776	21.14	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.00830	11.00830	10.96360	10.96360		11.51	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.56920	0.00257	2.81650	0.00282	2.569	16.64	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
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	283.41390	0.28341	268.63410	0.26863	283.414	12.11	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.07910	11.07910	11.03390	11.03390		11.74	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.84080	0.00384	4.08350	0.00408	3.841	16.23	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	252.56220	0.25256	273.21300	0.27321	252.562	11.33	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	352.65010	0.35265	336.40810	0.33641	352.650	12.15	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	67.92650	0.06793	65.57470	0.06557	67.926	22.66	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13420	11.13420	11.08840	11.08840		12.03	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	257.98840	0.25799	279.38350	0.27938	257.988	11.39	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	80.08340	0.08008	78.41680	0.07842	80.083	22.81	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.13610	11.13610	11.09030	11.09030		12.03	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.76470	0.00476	5.03200	0.00503	4.765	15.88	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	426.42060	0.42642	408.95290	0.40895	426.421	12.03	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.17150	11.17150	11.12540	11.12540		12.04	5,585,750.00	500	23,111.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	77.06100	0.07706	84.27620	0.08428	77.061	11.42	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	114.82540	0.11483	125.42260	0.12542	114.825	11.28	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	157.90190	0.15790	172.03140	0.17203	157.902	11.17	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	240.19800	0.24020	259.47150	0.25947	240.198	11.36	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	257.27010	0.25727	277.42860	0.27743	257.270	11.43	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	307.61220	0.30761	330.18150	0.33018	307.612	11.62	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	231.33780	0.23134	223.07680	0.22308	231.338	14.14	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	151.11450	0.15111	146.15930	0.14616	151.115	15.66	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	115.46710	0.11547	111.91680	0.11192	115.467	16.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	91.84940	0.09185	89.43590	0.08944	91.849	21.17	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.19310	11.19310	11.14680	11.14680		12.17	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	263.14210	0.26314	284.54710	0.28455	263.142	11.46	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	77.71550	0.07772	74.72590	0.07473	77.716	22.41	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.25750	11.25750	11.21290	11.21290		12.33	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	268.06490	0.26806	288.59350	0.28859	268.065	11.55	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	84.14590	0.08415	78.21180	0.07821	84.146	22.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.31650	11.31650	11.27370	11.27370		12.48	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	271.41450	0.27141	291.00000	0.29100	271.415	11.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	83.80960	0.08381	81.24990	0.08125	83.810	22.16	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.34900	11.34900	11.39940	11.39940		12.59	11,349,000.00	1,000	8,996.00
\$ / R	On 26/06/2015	Any day expiry			11.37750	11.37750	11.33660	11.33660		12.60	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	273.55560	0.27356	290.59300	0.29059	273.556	11.65	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	80.13520	0.08014	79.29310	0.07929	80.135	21.96	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.44630	11.44630	11.40560	11.40560		12.89	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	283.32760	0.28333	298.77920	0.29878	283.328	11.89	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.86540	0.08587	80.64110	0.08064	85.865	21.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.50730	11.50730	11.46620	11.46620		13.05	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	289.69610	0.28970	305.35360	0.30535	289.696	12.04	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	82.44600	0.08245	80.38840	0.08039	82.446	21.58	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.54520	11.54520	11.50380	11.50380		13.17	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	216.54590	0.21655	230.33670	0.23034	216.546	12.02	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	307.12680	0.30713	302.25280	0.30225	307.127	16.01	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.57470	11.57470	11.53300	11.53300		13.20	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	293.61740	0.29362	310.20180	0.31020	293.617	12.14	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.92910	0.08293	82.28090	0.08228	82.929	21.32	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		11.63790	11.63790		11.59570	11.59570		13.41	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	298.32560	0.29833	314.55760	0.31456	298.326	12.25	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.87470	0.09087	90.40020	0.09040	90.875	21.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.69680	11.69680		11.65410	11.65410		13.51	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	301.01150	0.30101	317.38070	0.31738	301.012	12.32	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	82.03620	0.08204	80.19250	0.08019	82.036	21.08	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future		11.73680	11.73680		11.69380	11.69380		13.59	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,112.44920	1.11245	1,088.03010	1.08803	1,112.449	12.48	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.75150	11.75150		11.70840	11.70840		13.59	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	302.45240	0.30245	318.97170	0.31897	302.452	12.36	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	78.28290	0.07828	74.00320	0.07400	78.283	21.08	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.81560	10.81560		10.77120	10.77120		10.45	465,070.80	43	976.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.98660	10.98660		10.94190	10.94190		11.53	263,678.40	24	16.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	47,166.02550	0.47166	44,665.78180	0.44666	47,166.025	11.06	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.17150	11.17150		11.12540	11.12540		12.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future		18.52840	18.52840		18.39730	18.39730		10.13	14,674,492.80	792	39,312.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	10.08750	0.01009	14.20310	0.01420	10.088	13.03	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	22.61410	0.02261	29.63560	0.02964	22.614	10.54	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	26.42340	0.02642	35.33590	0.03534	26.423	9.91	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	35.28160	0.03528	58.48970	0.05849	35.282	8.86	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	41.93320	0.04193	67.83670	0.06784	41.933	8.92	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	182.01640	0.18202	158.12750	0.15813	182.016	10.97	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	102.94190	0.10294	88.49450	0.08849	102.942	11.75	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	97.64930	0.09765	83.34210	0.08334	97.649	11.82	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	71.58700	0.07159	59.67190	0.05967	71.587	12.14	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.80270	18.80270		18.67130	18.67130		11.12	27,075,888.00	1,440	8,611.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	404.95660	0.40496	470.05510	0.47006	404.957	10.89	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.93250	18.93250		18.80060	18.80060		11.55	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	317.49680	0.31750	370.37670	0.37038	317.497	10.93	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	433.84750	0.43385	495.79470	0.49579	433.848	11.17	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	495.06390	0.49506	561.06390	0.56106	495.064	11.28	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	182.58780	0.18259	166.79800	0.16680	182.588	14.25	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	113.73110	0.11373	106.32480	0.10632	113.731	14.60	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	112.10220	0.11210	104.88900	0.10489	112.102	14.61	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		19.08910	19.08910		18.95660	18.95660		12.06	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future		19.35870	19.35870		19.30150	19.30150		12.39	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10658	0.10658		0.10637	0.10637		12.75	532.89	5	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10834	0.10834		0.10813	0.10813		14.41	1,841.78	17	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.11027	0.11027		0.11005	0.11005		14.58	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.79940	14.79940		14.74570	14.74570		10.25	414,383.20	28	69,687.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	8.34550	0.00835	9.53510	0.00954	8.345	10.49	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	20.90320	0.02090	24.50270	0.02450	20.903	9.96	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	31.91040	0.03191	37.61710	0.03762	31.910	9.70	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	83.26620	0.08327	98.55950	0.09856	83.266	9.83	0.00	0	650.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	90.86200		0.09086		107.12060	0.10712	90.862	9.85	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	63.78500		0.06378		61.75920	0.06176	63.785	12.35	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	25.42670		0.02543		25.39380	0.02539	25.427	13.94	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.03900		15.03900		14.98490	14.98490		11.14	21,956,940.00	1,460	14,288.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	30.68370		0.03068		32.95530	0.03296	30.684	10.79	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	49.43250		0.04943		54.35240	0.05435	49.433	10.60	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	141.46500		0.14146		136.18680	0.13619	141.465	13.38	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.29960		15.29960		15.24330	15.24330		11.63	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.55250		15.55250		15.51030	15.51030		12.10	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			496.89000		496.89000		496.97200	496.97200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.30300		504.30300		504.39300	504.39300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			512.09900		512.09900		512.19400	512.19400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.20100		424.20100		424.35200	424.35200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.53000		430.53000		430.68900	430.68900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.11100		499.11100		499.20800	499.20800			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			506.55700		506.55700		506.66200	506.66200			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			453.92100		453.92100		454.02900	454.02900			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			460.69300		460.69300		460.80900	460.80900			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			467.81500		467.81500		467.93600	467.93600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.20430		10.20430		10.10320	10.10320		10.01	7,571,590.60	742	14,885.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.30250		10.30250		10.20090	10.20090		10.35	7,726,875.00	750	6,151.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	36.15640		0.03616		52.02410	0.05202	36.156	10.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	95.26410		0.09526		125.43580	0.12544	95.264	10.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	425.07350		0.42507		366.92780	0.36693	425.073	10.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	143.63220		0.14363		123.71960	0.12372	143.632	11.32	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	132.92490		0.13292		114.54790	0.11455	132.925	11.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.40920		10.40920		10.30630	10.30630		11.09	2,602,300.00	250	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.51350		10.51350		10.43960	10.43960		11.58	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.13000		10.13000		10.09450	10.09450		9.23	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.26780		10.26780		10.23220	10.23220		10.63	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			43.68670		43.68670		-33.69430	-33.69430			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			743.72800		743.72800		711.39910	711.39910			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			829.57080		829.57080		795.72000	795.72000			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			36.01060		36.01060		-3.33240	-3.33240			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			679.16200		679.16200		647.50210	647.50210			0.00	0	1,871.00

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 CAFM	On 15/09/2014	Can-Do Future		91.87270	91.87270		83.05260	83.05260			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		1,894.36050	1,894.36050		1,629.13040	1,629.13040			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.19930	12.19930		12.15520	12.15520		10.77	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.40310	12.40310		12.35840	12.35840		11.68	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.62630	12.62630		12.57930	12.57930		12.30	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73440	1.73440		1.72680	1.72680		10.16	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75470	1.75470		1.74720	1.74720		11.10	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.17813	124.17813		124.17239	124.17239			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.56599	124.56599		124.56199	124.56199			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.67022	84.29982		9.67645	84.25391			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.77059	81.77379		9.77687	81.72829			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.87089	83.03891		9.87729	82.99333			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		452.57200	452.57200		452.74600	452.74600			0.00	0	524.00
GOVI	On 06/11/2014	GOVI		459.32500	459.32500		459.50700	459.50700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		466.42500	466.42500		466.61300	466.61300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.23639	117.23639		117.23186	117.23186			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		119.00124	119.00124		118.99840	118.99840			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		122.11544	122.11544		122.11005	122.11005			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future		123.95385	123.95385		123.95002	123.95002			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		122.53502	122.53502		121.84357	121.84357			655,317,286.96	5,348	0.00
I2046	On 06/11/2014	Bond Future		123.03423	123.03423		122.33429	122.33429			657,987,062.04	5,348	5,348.00
I2050	On 07/08/2014	Bond Future		127.52317	127.52317		127.51690	127.51690			269,328,935.04	2,112	688.00
I2050	On 06/11/2014	Bond Future		129.44250	129.44250		129.43809	129.43809			273,382,560.00	2,112	2,112.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		217.40300	217.40300		217.30200	217.30200			0.00	0	713.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014		Index Future	220.67300	220.67300		220.57400	220.57400			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.11000	224.11000		224.01200	224.01200			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	589.09100	589.09100		588.97000	588.97000			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.97900	597.97900		597.85800	597.85800			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.46537	143.46537		143.46288	143.46288			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.30000	93.70000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.38000	93.62000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.51000	93.49000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.80000	93.20000		6.79000	93.21000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.01000	92.99000		6.99000	93.01000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.21000	92.79000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.36000	92.64000		7.34000	92.66000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.50000	92.50000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.63000	92.37000		7.62000	92.38000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.44550	9.44550		9.39030	9.39030		7.17	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.51420	9.51420		9.45840	9.45840		8.83	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36830	1.36830		1.36900	1.36900			0.00	0	325.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36880	1.36880		1.36950	1.36950			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.81211	112.41321		6.79814	112.42845		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.06095	107.27921		7.04072	107.29623		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.44727	108.93915		7.41640	108.95732		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.36747	117.70128		8.34813	117.86497		9.32	0.00	0	48,910.00
R186	On 07/08/2014	7.60	Call	35.79000	0.03579		43.86000	0.04386	35.790	9.08	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	349.94000	0.34994		394.72000	0.39472	349.940	9.23	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	955.99000	0.95599		1,040.17000	1.04017	955.990	9.32	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,157.41000	1.15741		1,106.27000	1.10627	1,157.410	9.42	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	441.24000	0.44124		420.98000	0.42098	441.240	9.57	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	170.33000	0.17033		162.94000	0.16294	170.330	9.69	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	41.10000	0.04110		39.70000	0.03970	41.100	9.84	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.44764	119.45853		8.42738	119.62639		10.15	0.00	0	103.00
R186	On 06/11/2014	9.17	Put	867.71000	0.86771		842.16000	0.84216	867.710	10.46	0.00	0	2,010.00

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 05/02/2015	Bond Future		8.52472	116.01104		8.50359	116.18244		10.53	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,211.52000	2.21152	2,163.27000	2.16327	2,211.520	10.78	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future		287.51542	287.51542		287.50515	287.50515			260,201,455.10	905	0.00
R197	On 06/11/2014	Bond Future		291.84348	291.84348		291.83704	291.83704			264,118,349.40	905	905.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.00118	102.17432		5.98316	102.18079		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future		229.86675	229.86675		229.85694	229.85694		10.28	15,278,323,405.50	66,466	161.00
R202	On 06/11/2014	Bond Future		233.32689	233.32689		233.32015	233.32015			10,375,113,490.74	44,466	44,466.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.19672	100.75951		8.19780	100.75307		7.68	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future		8.28725	98.34365		8.28814	98.33849		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.37685	99.86480		8.37763	99.86040		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.37665	105.72754		7.36265	105.76622		2.99	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	28.90000	0.02890	33.44000	0.03344	28.900	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.51104	103.14296		7.49506	103.18369		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	173.99000	0.17399	183.23000	0.18323	173.990	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	249.55000	0.24955	261.45000	0.26145	249.550	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.65400	104.73849		7.63589	104.78074		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,035.74000	1.03574	1,060.04000	1.06004	1,035.740	3.07	0.00	0	55.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.85434	93.13308		8.84523	93.20515			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future		8.93441	94.52416		8.92485	94.59855			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		9.01306	91.97925		9.00308	92.05562			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		9.04690	95.05434		9.05295	94.99906			0.00	0	10,002.00
R2037	On 06/11/2014	Bond Future		9.12228	96.47402		9.12835	96.41936			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.19623	93.70899		9.20240	93.65424			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.62843	102.47738		7.61436	102.52920		4.28	0.00	0	14,506.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.78	Put	330.49000	0.33049		319.90000	0.31990		330.490	4.36	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.74166	104.00735		7.72617	104.06133			4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	709.45000	0.70945		693.63000	0.69363		709.450	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.85460	101.58157		7.83767	101.63723			4.54	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.09357	100.32720		9.11471	100.11394				0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future			9.16689	97.39900		9.18851	97.18405				52,498,061.00	539	539.00
R2048	On 05/02/2015	Bond Future			9.23901	98.90562		9.26121	98.68810				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			7.85983	97.89120		7.84583	97.95111			5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.96255	99.35288		7.94739	99.41508			5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.06559	97.24854		8.04930	97.31246			5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.14492	98.90309		8.12729	98.96918			5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,440.83000	1.44083		1,470.39000	1.47039		1,440.830	5.83	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00565	96.09171		8.00683	96.08596			6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	297.44000	0.29744		307.38000	0.30738		297.440	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.10228	94.12836		8.10323	94.12389			7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	827.10000	0.82710		834.04000	0.83404		827.100	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.19694	95.58453		8.19777	95.58076			6.97	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.96853	76.50569		8.97446	76.46095			13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future			9.04047	74.50160		9.04642	74.45731			15.84	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,201.58000	1.20158		1,197.88000	1.19788		1,201.580	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,836.17000	1.83617		1,829.14000	1.82914		1,836.170	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,468.85000	2.46885		2,458.47000	2.45847		2,468.850	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,644.04000	2.64404		2,632.74000	2.63274		2,644.040	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,827.22000	2.82722		2,814.99000	2.81499		2,827.220	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,087.11000	2.08711		2,115.26000	2.11526		2,087.110	16.01	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,436.42000	1.43642		1,459.51000	1.45951		1,436.420	16.17	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.58	Put	1,267.15000		1.26715	1,288.66000	1.28866		1,267.150	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	685.39000		0.68539	700.10000	0.70010		685.390	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	628.13000		0.62813	642.02000	0.64202		628.130	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	571.86000		0.57186	584.91000	0.58491		571.860	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.10981		75.65427	9.11585	75.60988			15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.37741		172.37741	172.37028	172.37028				85,326,817.95	495	123.00
R210	On 06/11/2014	Bond Future			172.93282		172.93282	172.92810	172.92810				85,601,745.90	495	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			130.93928		130.93928	130.93746	130.93746				0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.91046		132.91046	132.91049	132.91049				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.06404		136.06404	136.05915	136.05915				3,043,616,510.76	22,369	349.00
R212	On 06/11/2014	Bond Future			138.11241		138.11241	138.10943	138.10943				4,382,030,544.48	31,728	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.85101		87.20574	8.84180	87.27574			12.08	30,173,186.04	346	24,963.00
R213	On 06/11/2014	Bond Future			8.92961		84.96690	8.91996	85.03911			13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.00695		86.28118	8.99690	86.35523			13.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.03774		77.51423	9.04871	77.42787			14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.10915		75.38361	9.12029	75.29708			16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,278.99000		3.27899	3,242.26000	3.24226		3,278.990	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,043.39000		1.04339	1,072.17000	1.07217		1,043.390	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.17924		76.54967	9.19063	76.46237			16.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,311.90000		21,311.90000	21,226.33000	21,226.33000				0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.00390		5.00390	4.99830	4.99830			7.69	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.99530		4.99530	4.98970	4.98970			9.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											<b>37,045,305,056.14</b>	<b>333,754</b>	<b>3 586 035.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00412			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.24500	103.46906		7.24500	103.44906			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19463			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.75000	104.57051		8.75000	104.54618			68,250,000,000,000.00	7,800,000,000	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.56851			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.43000	102.34310		9.43000	102.31734			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.82628			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.92498			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.61500	96.34411		9.61500	96.31952			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.34500	102.68887		7.34500	102.66874			2,396,673,500,000.00	326,300,000	160,300,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.27236			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.90000	105.09523		8.90000	105.07037			8,900,000,000,000.00	1,000,000,000	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.33000	137.86597		1.33000	137.84050			26,600,000,000.00	20,000,000	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.20000	128.35876		2.20000	271.82199			44,000,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78647			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71138			0.00	20,000,000	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31445			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.32744			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.33597			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.63457			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08330			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.89438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.00500	105.77052	8.00500	105.74796				5,923,700,000,000.00	740,000,000	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.82054				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68000	102.86695	7.68000	102.84569				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.22765				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80040				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.82730				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.75987				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.86856				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.16693				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.23161				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.01315				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.21008				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.21307	2.90000	130.18358				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.21021	4.08000	118.17963				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	104.56735	4.83000	104.53805				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000	108.05861	5.86000	108.02534				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.30000	107.04249	11.30000	107.00998				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.65021				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.03181				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.03689				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.04096				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.58000	112.13598	4.58000	112.10549				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.21056	100.00000	57.07196				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.94000	171.56311		1.94000	171.52861			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.22769		2.76000	160.19192			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	173.85110		1.97000	173.81601			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18055		7.91000	105.18054			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.72970		1.79000	183.69349			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29625	75.22116		8.29625	75.20473			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29625	75.22116		8.29625	75.20473			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	100.20593			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.08000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.95000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.68000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.65032			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.79853			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.22000	100.97932		7.22000	100.96001			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.99000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.74000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11356			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53500	110.75702		7.53500	110.73475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62541			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.20000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.60000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.86985		2.54000	107.67750			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.94623		2.49000	157.30663			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.64927		2.39000	209.17026			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	85.48000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76500		91.03772		9.76500	91.01414			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	95.00000			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	102.09771			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.34000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.25000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.60170		9.63000	106.57432			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	109.95000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.71500		105.96821		9.71500	105.94075			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13500		89.92351		9.13500	89.90157			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.81000		105.26652		9.81000	105.23898			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.45869			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.35134			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.50000		107.20907		8.50000	107.18482		24,739,250,000,000.00	2,910,500,000	1,442,500,000.00	
ABS11	On 09/04/2021	Spot Bond	9.14000		103.62913		9.14000	103.60384		9,140,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.19500		102.29798		7.19500	102.27833		7,770,600,000,000.00	1,080,000,000	537,600,000.00	
ABS6	On 01/06/2020	Spot Bond	9.06500		96.83450		9.06500	96.81104		16,370,483,500,000.00	1,805,900,000	1,206,600,000.00	
ABS7	On 11/09/2026	Spot Bond	9.93500		94.80511		9.93500	94.78013		19,870,000,000,000.00	2,000,000,000	1,000,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.89500		105.06253		7.89500	105.04043			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.01000		217.72439		2.01000	275.80081			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.12502		1.27000	129.93657			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.01000		129.77990		2.01000	132.35984			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00310		100.00000	0.00309		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000		56.92238		100.00000	56.78448			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69500		105.99132		11.69500	105.95858			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17910			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.63996		100.00000	3.63115			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20884			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63012			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.14935			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.83357		11.00000	63.81532			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	21.69587		100.00000	21.64331			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	100.29234			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32127			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27943			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28816			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29199			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.48777			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.48777			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.50861			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27247			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.50861			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46693			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.01711			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26751			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.14806			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28296			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.29146			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.29491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.28795				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.27248				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.58500	102.06356	9.58500	102.09912				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.42698				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.10777				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	83.75216				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.67534				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.72625				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.27936				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89539				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89539				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76875				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.27063				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.26853				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.31702				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.65928				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.31701				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06528				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.03013				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.30734				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.08137				0.00	0	2,000,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.82642				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.28043				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27504			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24707			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24110			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25269			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27434			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26208			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24813			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25199			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.91549		10.23000	102.88760			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25567			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24988			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.85377			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.69000	100.79207		9.69000	100.76602			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27322			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.17545		1.75000	114.23650			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59636			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25215			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26589			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27449			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25728			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27277			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.84419			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.23825			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18260		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.25418		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.48579		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.27277		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26703		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.28173		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.28626		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88710		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.15346		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.28739		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.28739		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30196		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.26761		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30466		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.60467		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30196		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.92591		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.29334		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.28824		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.84355		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.70086		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25038		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24797		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.82137		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25452			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25555			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26589			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25073			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.25038			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.27625			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.13070			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40624			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63098			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	69.49168		100.00000	69.49167			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.04244		100.00000	15.00600			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.83097			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.91756			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97520			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44198			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58942			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.78593			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.39734			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.23500	98.64714		8.23500	98.62539			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.81077			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.11402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.67000	102.22480		8.67000	102.20123			174,267,000,000.00	20,100,000	3,833,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.41000	115.44888		9.41000	115.41988			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	99.63503		100.00000	99.27273			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500	108.89811		7.34500	108.87677			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	96.60593		100.00000	96.35630			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50500	99.27494		9.50500	99.24989			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.50486		100.00000	13.47497			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.20500	99.36258		10.20500	99.33571			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	162.03133		2.74000	161.99527			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48494			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46698			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49282			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.49699			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	100.38873			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97715			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23333			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.25728			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30425			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58011			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.74000			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	100.51511			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.39678			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.23311			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.22965			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.08805			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.16000	104.69853		9.16000	104.67292			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.96598			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.40925			0.00	20,000,000	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.71290			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14428			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.93744			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.71000	100.03804		9.71000	100.01213		19,420,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.50000	107.81190		7.50000	107.79022		90,750,000,000.00	12,100,000	12,100,000	13,400,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.14949		100.00000	29.10623			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.02127			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01943			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.66000	102.43033		7.66000	102.40924			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.05000	104.95401		9.05000	104.92862			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.19352	102.25158		11.19352	101.38166			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.15700	100.49218		11.15700	100.31952			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	11.19991		100.40846		11.19991	100.27026			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.03837			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.23935		100.25961		11.23935	100.18967			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.02850		99.46766		12.02850	99.39153			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04043			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04043			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04050			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.44352		99.43525		11.44352	99.67715			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.37087		101.21871		11.37087	100.21303			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.15700		100.49218		11.15700	100.31952			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.31389		100.46055		11.31389	100.32094			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.47583		95.20089		10.47583	99.97166			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.03597			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08239			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08239			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.07808			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.87464		99.25893		10.87464	99.53776			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.82500		98.42029		11.82500	98.25947			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08004			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.75000		68.72103		11.75000	96.01978			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.02837			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.25456		9.28000	100.07481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.08121			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.56000		67.56248		11.56000	95.94319			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07886			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.08082			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.08082			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07793			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03406			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25459			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03406			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07808			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03158			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.03416			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01188			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.19352		102.22468		14.19352	101.38663			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.42831		100.03666		15.42831	99.98078			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.31593		99.96017		14.31593	99.99720			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.10607			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.10607			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.10607			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.10992			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.09253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.76180	100.00000	17.72810				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.87221	100.00000	18.82650				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.17583	100.00000	17.13423				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.60237	100.00000	10.57668				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.60237	100.00000	10.57668				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.81876	100.00000	12.78771				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.10724	100.00000	11.08033				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.34599				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.34098				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.21938	100.00000	7.20190				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.21938	100.00000	7.20190				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000	104.35692	1.91000	177.59232				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000	92.94301	8.33000	145.41111				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000	94.23630	8.33000	145.76708				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.71500	96.96555	8.71500	96.94295				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.51121				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.25823				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.16000	98.60525	8.16000	98.58382			1,632,000,000,000.00	200,000,000	600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.55537				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.43141				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.46089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.55913			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65734			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.93196			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		16.09222		100.00000	16.05280			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21472			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27573			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30186			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31058			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41509			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.55437			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.74096		100.00000	15.70241			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.74096		100.00000	15.70241			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30263			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32643			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33292			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.60000		103.10481		8.60000	103.08122			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35237			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38680			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		8.99506		100.00000	8.97327			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		8.99506		100.00000	8.97327			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.03000		104.43125		7.03000	104.41127			984,200,000,000.00	140,000,000	120,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.34353			0.00	20,000,000	10,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.05754			0.00	45,000,000	95,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	8.86000	65.61306		8.86000	100.05122			53,160,000,000,000.00	6,000,000,000	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.42298			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.89569			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.17184			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.75010			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.87239			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.74072			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77893			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84830			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13618			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.61423			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	56.80006		100.00000	56.66246			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.70518		100.00000	17.66229			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.31219			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.93769			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48000	103.92305		7.48000	103.90227			150,348,000,000.00	20,100,000	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.70000	111.35564		9.70000	111.32698			5,301,050,000,000.00	546,500,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.93285			0.00	0	500,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.35000	103.59683		9.35000	103.57111			11,917,510,000,000.00	1,274,600,000	626,500,000.00
CBL12	On 06/09/2018	Spot Bond	11.47000	103.16866		11.47000	103.13740			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.74148			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.72000	104.27069		11.72000	104.23788			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08671			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.59000	100.81574		9.59000	100.79008			2,551,899,000,000.00	266,100,000	169,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.15174			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.16000		99.85578		12.16000	99.82322			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.15389			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.44627			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15567			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.46000		92.93234		10.46000	92.90660			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.16000		114.33838		10.16000	114.30742			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.01000		110.64440		10.01000	110.61487			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.34000		115.48348		9.34000	115.45484			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72436			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.95000		103.31795		11.95000	103.28537			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.21736			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.16755			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.47051			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.71615			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.10766			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.66545			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.72489			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.06958			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.07206			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.07535			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58749			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.57091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.65853		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.14776		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.27946		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.30129		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42556		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	100.08044	10.11000	100.05362		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42556		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92400		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	119.52486	2.76000	119.49806		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	116.55344	3.14000	119.48115		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	102.80669	8.25000	102.78410		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42556		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.42556		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	124.74609	3.10000	119.05789		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	124.48186	2.40000	118.80796		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.39565		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.99223		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.79737		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.59500	101.64108	8.59500	101.61771		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.05855		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.05802		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.49598		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.51003		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221		On 20/10/2016	Spot Bond	8.64500	101.74942	8.64500	101.72589			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.64500	101.74942	8.64500	101.72589			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.69500	100.54981	8.69500	100.52643			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28644			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31644			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.74764			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.49405			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.45782			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00142			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29061			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75874			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.80704			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.33605	9.35000	103.30997			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.33605	9.35000	103.30997			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75867			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.76073			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	101.23783			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30739			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.21431			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47583			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47583			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47583			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47583		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47583		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.53545		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65535		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77700		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77700		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77700		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77700		0.00		10,000,000	10,000,000.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.65593		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.49000	103.19292	9.49000	103.16692		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.85838		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.91678		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32663		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14376		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70110		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69968		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73548		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.84662		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.91305		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94390		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.14058		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50158		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19519		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11617		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25383			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29339			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29339			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29339			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29339			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.52246			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26554			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42460			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16787			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.37645			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16600			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88220			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.30634			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02320			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02320			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07022			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.92786			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.77213			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.61652			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.50632			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.64550			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.65931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.26754			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.15291			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.04500	93.21641		11.04500	93.18918			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.56500	94.76476		11.56500	94.73581			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06706			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.30608			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.12604			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48155			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48987			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.51413		8.80500	101.50984			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26761			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.15333			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	118.09986			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28034			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28549			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.30539			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.32912			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.26508			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.26508			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.26508			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.32140			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.30368			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06706			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.81245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	106.94492		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40727		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.35559		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06746		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40914		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.33512		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25499		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.29579		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39318		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.06928		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06548		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.31527		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00234		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.00234		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.72653		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.40412		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.07817		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.04281		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.36910		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47205		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.24278		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.26333	10.55000	102.91941		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.22500	102.23630		10.22500	104.89315			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.15001			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.47215			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36500	103.75040		12.36500	107.00913			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.53459			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.39500	106.86093		12.39500	106.74957			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.82500	106.17699		10.82500	106.07339			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.53459			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.45307			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.32592			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.29956			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.90340			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26761			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06999			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.76000	102.92574		9.76000	102.82771			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08782			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29682			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.78533		10.55000	100.26024			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.67034		7.01000	39.28128			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	153.84525			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.71500	96.96555		8.71500	135.41789			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000	33.10519		8.33000	145.41111			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000	33.52144		8.33000	145.76708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.92497			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.84737			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.85285			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.85285			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.28990			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.27037			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27427			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27277			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48155			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24727			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.26072			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.25900			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.88883			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.81243			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.14500	108.93389	9.14500	106.52969			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.05000	100.53790	9.05000	100.51359		18,643,000,000,000.00	2,060,000,000	1,030,100,000.00	
COJ05		On 05/06/2023	Spot Bond	10.37000	111.46117	10.37000	111.43038			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.49500	103.79219	8.49500	103.76860			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.96000	106.93358	9.96000	106.90533			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	10.00500	101.76659	10.00500	101.73945			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.35500	95.20886	10.35500	95.18260		24,852,000,000,000.00	2,400,000,000	1,200,000,000.00	
COT02		On 03/04/2028	Spot Bond	11.06000	96.52384	11.06000	96.49545			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.06000	89.49868	11.06000	89.47236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.86834			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.74442			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.62837			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73692			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28000	98.11332		11.28000	98.47444				0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.83380		100.00000	11.80512				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.24743			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.32500	97.70800		8.32500	97.68634				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.62075			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.48798			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.70365			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	73.73962		100.00000	73.59589				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47831			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98918			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.58453			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35491			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.38779			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.96000	100.74355		8.96000	100.71943				0.00	0	12,000,000,000.00
DV21	On 15/06/2016	Spot Bond	7.37500	114.37069		7.37500	114.34807			9,735,000,000,000.00	1,320,000,000	660,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.60500	107.51252		8.60500	107.48750			65,223,318,500,000.00	7,579,700,000	3,838,200,000.00	
DV23	On 27/02/2023	Spot Bond	9.10500	108.76386		9.10500	108.73711			70,709,430,000,000.00	7,766,000,000	3,942,765,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.20500	106.67293		9.20500	106.64641			0.00	0	12,300,000,000.00
DV29	On 18/02/2029	Spot Bond		9.75500	106.43023		9.75500	106.40224			5,853,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41476			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.14804			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.15207			0.00	500,000,000	500,000,000.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05200			0.00	0	100,000,000.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.81558			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26811			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.25500	130.36305		8.25500	130.33393			33,020,000,000,000.00	4,000,000,000	2,021,400,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35723			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	102.89924		0.10000	134.23156			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.92000	123.42829		1.92000	123.40358			5,760,000,000,000.00	3,000,000,000	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	110.86607		1.93000	110.84384			0.00	0	500,000,000.00
EL30	On 29/07/2030	Spot Bond		2.07500	110.00684		2.07500	109.98426			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.10000	101.49100		2.10000	101.47015			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.86000	107.70496		9.86000	107.67633			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.71000	108.20456		9.71000	108.17669			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.11000	101.27004		10.11000	101.24289			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.44500	91.85566		10.44500	95.32755			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.60500	102.72020		10.60500	102.48664			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88902			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.67776			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35697			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00005			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79150			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79756			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	80.64121		100.00000	80.46927			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.22444		100.00000	57.04578			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.12711		3.00000	130.09723			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55500	101.34797		11.55500	101.31704			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.27723			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53181			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.24821			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.14000	97.45350		10.14000	97.42717			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.97988			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.75640			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.02362			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94427			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.91890			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00955			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.87707			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43675			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85231			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.88865			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84505			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.87533			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500		103.52223		6.95500	103.50290			2,782,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.92000		106.16100		7.92000	106.13848			112,761,792,000,000.00	14,237,600,000	5,560,800,000.00
ES23	On 25/01/2023	Spot Bond	8.65500		112.42352		8.65500	112.39721			51,378,079,305,000.00	5,936,231,000	2,847,535,900.00
ES26	On 02/04/2026	Spot Bond	8.92000		94.28152		8.92000	94.25904			183,287,608,744,000.00	20,547,938,200	4,243,138,200.00
ES33	On 15/09/2033	Spot Bond	9.62500		83.79532		9.63000	83.73677			973,936,806,150,000.00	01,188,239,600	15,174,039,600.00
ES42	On 25/04/2042	Spot Bond	9.80000		89.26375		9.80000	89.24042			186,200,000,000,000.00	19,000,000,000	9,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.92562			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.95603			0.00	0	6,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77637			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54141			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.14249			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.65685			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89849			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.09573			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.94027		100.00000	11.91135			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.61996		100.00000	11.59181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.29880			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31112			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.33567			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.36008			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79500		103.09889		6.79500	103.07995		11,551,500,000,000.00	1,700,000,000	850,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.56000		96.51528		9.56000	96.49066			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40843			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40836			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.47344			0.00	40,000,000	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.06742			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.68226			0.00	0	600,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.69399			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.46000		97.76374		10.46000	98.60428			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.36000		102.60909		11.36000	102.57811		6,816,000,000,000.00	600,000,000	300,000,000.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.82427			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		130.61816		2.11000	131.46729			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000		129.93823		2.04000	275.16799		81,600,000,000.00	40,000,000	120,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.25000		104.10792		2.25000	110.64267			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.17978		2.47000	157.66708			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.53346		2.28000	212.54954			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80500		110.43800		7.80500	110.41502			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88800		61.47533		7.88800	60.83157			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47200		39.30779		9.47200	38.41723			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		38.01946		9.71000	37.41723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		63.27581	100.00000	63.15576				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		65.45591	100.00000	65.33173				0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.19385				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.16110				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.16110				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.80716				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.14164				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.32489				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.44406				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.27951				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30815				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.29002	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.29002	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.43761				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.30196				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	100.28721				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.32793				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	100.29682				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.23303	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.31634			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.39227			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.38040			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	14.06091		100.09221	14.02682			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.26830			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	110.71128			0.00	100,000,000	50,000,000.00
FRC146	On 20/09/2014	Spot Bond			0.00000	100.00000		0.00000	100.32321			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			0.00000	100.00000		0.00000	100.36298			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.06890			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			0.00000	100.00000		0.00000	103.84056			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.30107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.30459			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27702			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28137			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37192			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27621			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.93204		13.22500	57.91156			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25970			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26003			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39113			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.27243			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.25950		3.49500	98.52990			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28481			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28481			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.90385			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06706			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.34021			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.40718			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.26761			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.26107			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.45653			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30779			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.05807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.44091		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.56044		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.35491		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.27863		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.35457		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25797		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40488		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.28137		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.28137		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30269		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.01839		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.01955		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	102.07376		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.63002		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.29785		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.61847		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	102.05717		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.59959		0.00		0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.60418		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.64653		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48885		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.64653		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48254		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.26587		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	100.40706		8.75000	101.37356			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25396			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.66681			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30207			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30036			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.51069			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42167			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.35000	119.26528		3.35000	120.95379			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30594			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30908			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.33000	109.68816		3.33000	121.11551			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.61000	99.65712		1.61000	126.45410			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.35000	106.86427		3.35000	120.95379			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.59000	103.18888		2.59000	125.77941			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.66000	104.03309		2.66000	131.18295			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60222			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.52766			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48788			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.49647			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26546			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.30389			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.44761			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35540			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34220			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28927			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45352			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28893			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.24403			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.16852			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	89.97598			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.29185			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.38792		100.00000	9.36517			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.71910		100.00000	22.66406			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		148.02118		4.73000	147.98043			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.68931			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36592			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.22924			0.00	2,500,000,000	2,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.36364			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.74584			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.37308			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.23740			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.25949			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.73699		2.18800	97.06164			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.39514		2.44000	132.34033			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.37815			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.04768		10.38000	102.01895			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.04768		10.38000	102.01895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.07802			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.50767			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.42695		2.58000	106.87436			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.99252		2.59000	203.19265			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.42591		2.55000	107.44772			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	202.11822		2.62000	202.31411			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.65485			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	109.33073		2.35000	109.60991			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.19040		2.64000	105.73876			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10238			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.55000	124.98301		2.55000	264.67075			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.05000	129.83884		2.05000	274.95742			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.77000	122.91552		2.77000	260.29097			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.48000	103.02291		2.48000	128.22424			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.33306			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.01000	132.38678		2.01000	128.31272			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55540			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92170			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.22381			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.80702		2.42000	106.78408			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.90757		104.97509	17.86226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		21.83839		101.07593	21.78498			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.62524		100.44759	14.58967			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.33292		100.76967	20.28333			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		114.97948		2.11000	114.95583			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		98.87952		2.21000	111.05884			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.47755			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		98.60155		2.24000	110.74655			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.82725			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000		127.86989		2.25000	343.08633			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.19853			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.13078			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07682			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.77034			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66797			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.78141			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		103.28501		5.78000	103.26880			4,161,600,000,000.00	720,000,000	1,110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500		103.97277		6.76500	103.95398			1,353,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.67500		103.04114		7.67500	103.02005			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05000		103.79081		8.05000	103.76855			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27000		109.41003		8.27000	109.38581			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.78500		102.10796		8.78500	102.08410			14,126,280,000,000.00	1,608,000,000	798,200,000.00
FRX20	On 01/10/2020	Spot Bond	8.97000		101.18879		8.97000	101.16454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.54500	92.21716		9.54500	92.19380			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.68000	107.62201		9.68000	107.59422			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.99000	98.19317		9.99000	98.96662			9,990,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.24500	97.57545		10.24500	97.54853			204,900,000,000.00	20,000,000	10,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.44000	79.39323		10.44000	79.37116			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22695			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23575			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23926			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24798			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.26197			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.27246			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.31781			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.74376			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.78320			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.81892			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.82731			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.85114			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.88692			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.91673			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.04774			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.97310			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.40000	102.35304		9.40000	102.32735			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96582			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.59270			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.29126			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.31937			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.37373			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.44117			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.53479			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	100.48272			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.77654			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.56429			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.62913			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.76572			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43792			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.90740			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.17326			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	100.68042			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12420			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21064			0.00	2,000,000,000	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
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.68971			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.85077			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.39664			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.22703			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.24259			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.13330			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91825			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47086			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.17153	102.38373		8.17153	99.56809			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53967			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.52417	102.45270		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	101.62812			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.97433	102.54458		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	101.73620			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.60869			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.76942			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.83403			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.19571			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.72086		9.89000	103.69320			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.34500		110.72527		8.34500	110.70027			50,600,742,000,000.00	6,063,600,000	2,153,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000		131.94533		1.84000	279.41988			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000		134.87040		1.85000	285.61423			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.59000		100.91666		9.59000	100.89055			33,138,245,000,000.00	3,455,500,000	3,679,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000		100.69333		9.61000	100.66723			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		52.20318		100.00000	52.07671			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.55262		100.00000	13.51979			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		98.20144		100.00000	97.84947			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.95544		100.00000	43.84778			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.66313		100.00000	21.61007			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		55.40001		100.00000	55.26580			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.65170		1.60000	117.62907			40,971,790,080,000.00	25,607,368,800	71,436,528,300.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.64177		1.82000	122.61743			85,155,387,044,000.00	46,788,674,200	94,262,100,000.00
I2046	On 31/03/2046	Spot Bond	1.92000		121.11356		1.92000	121.08929			4,081,064,448,000.00	2,125,554,400	90,694,090,100.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.75311		2.00000	126.72746			52,688,776,400,000.00	26,344,388,200	36,626,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.69500		104.93529		7.69500	104.91377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.02091			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10573			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19500		104.89171		8.19500	104.86883			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.30000		108.27781		8.30000	108.25389			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.85262			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.58000		118.80904		4.58000	118.77661			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01500		103.58089		8.01500	103.55842			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09562			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15982			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		102.50956		1.43000	129.42379			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000		105.84197		2.08000	131.73433			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39392			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.24886			0.00	20,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.42000		103.29358		8.42000	103.27031			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.80721			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.91677			0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25246			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.99000		96.70271		8.99000	96.67948			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.44500		94.11009		9.44500	94.08611			68,948,500,000.00	7,300,000	20,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.65865			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.50000		98.17310		8.50000	98.15077			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.49500		102.03817		9.49500	101.98724			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17974			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.21466			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95500	101.75103		7.95500	101.72911			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.77000	101.21803		8.77000	101.19404			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.34525			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.93839			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.07000	104.34451		8.07000	104.32171			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.73000	105.26122		8.73000	105.23638			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.85500	106.30858		9.85500	106.28033			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00890			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29496			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00449		100.00000	0.00448			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32279			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.38182			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.11000	98.01073		9.11000	97.98688			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.12314		5.00000	102.10921			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.03077		5.00000	101.01713			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.21267		4.00000	101.20178			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68666			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64771			0.00	8,391,415,400	8,391,415,400.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07573			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.40724		9.20000	108.38061			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01808			0.00	0	0.00

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	100.01808			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.02368			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.65570		100.00000	7.63715			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.29940			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06396			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93922			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.69500	102.13464		9.69500	102.10836			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68445			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38609			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.85125			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	9.67398		100.00000	9.65054			0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN255U		On 11/09/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	81.18342		100.00000	81.18341			0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	98.51651		100.00000	98.25519			0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	96.72381		100.00000	96.47193			0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	94.98774		100.00000	94.74481			0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	99.17355		100.00000	98.36066			0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	95.15625		100.00000	94.41861			0.00	0	0.00
IN434U		On 19/08/2014	Spot Bond	100.00000	90.22223		100.00000	89.55883			0.00	0	0.00
IN435U		On 26/08/2014	Spot Bond	100.00000	85.77465		100.00000	85.17483			0.00	0	0.00
IN436U		On 02/09/2014	Spot Bond	100.00000	82.26144		100.00000	81.72727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U	On 09/09/2014	Spot Bond	100.00000	95.86777	100.00000	96.50819				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	82.54354	100.00000	82.09248			1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
INA427	On 01/07/2014	Spot Bond	5.90000	97.13453	5.90000	97.13453				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000	99.93538	5.90000	99.87085				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000	99.70989	5.90000	99.64564				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.47673	6.00000	99.41170				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000	99.36299	6.00000	99.29811				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	99.12202	6.10000	99.05639				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	98.89267	6.10000	98.82734				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	100.00000	79.34783	100.00000	79.17570			4,680,000,000,000,000.00	46,800,000,000	23,400,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02636				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19352	101.49733	11.19352	100.92384				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19352	99.82383	11.19352	99.91157				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.22714				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.64409				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22295				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.62089	6.50000	101.60313				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29339				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00981				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	89.69153				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.30393				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46870				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.21723				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.69729				0.00	0	0.00

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	100.21580			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21407			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.31513			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01236			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89382			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78534			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77617			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60434			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.75315			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36500			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65096			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.07808			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.61485			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08164			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.80446			0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IPC02U		On 04/07/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.87344			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.60582			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62769			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.70500	102.17831		8.70500	102.15452			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	100.00000	8.75175		100.00000	8.72442			0.00	0	15,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	100.00000		3.69214	100.00000	3.68062				0.00	0	5,000,000,000.00
IPF09	On 01/07/2019	Spot Bond	100.00000		1.55762	100.00000	1.55276				0.00	0	25,000,000,000.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.30296				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.66000		99.69243	9.66000	99.66686			19,320,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.30836				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.90000		105.00446	8.90000	104.97962			480,600,000,000.00	54,000,000	37,300,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.92513				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.86307				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.20202				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.94036				0.00	0	1,240,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.23161				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87500		101.85465	8.87500	101.83048				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.09977				0.00	20,000,000	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.62908				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		98.35995	3.17000	122.41833				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		137.98529	3.65000	137.95120				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.02079				0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.82739				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.77433				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.47431				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.13467				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		96.75825	3.60000	97.57905				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		96.67759	3.60000	103.27526				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.52392				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.19819			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38609			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.61000	112.00205		10.61000	111.97059			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.66757			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.98529		3.65000	137.95120			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	81.18660		100.00000	81.18660			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	99.84423		100.00000	99.57583			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	98.00323		100.00000	97.74464			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	96.22135		100.00000	95.97207			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	93.69231		100.00000	92.97710			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	81.20000		100.00000	99.31034			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.65929			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37324			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77958			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	97.13453		5.90000	99.95153			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.90311		5.90000	99.83862			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.79030		5.90000	99.72596			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.44420		6.00000	99.37922			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.97446		6.10000	98.90902			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.86000		6.10000	98.79470			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.11023			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.02837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.67802				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.98226				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95207				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.81545				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.89775				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.61579				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.78975				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.78827				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.78532				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.79860				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46104				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30559				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.27996				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.95481				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.69349				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.68628				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.90009				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.36179				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.16388				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	100.25921				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.06033				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.06193				0.00	0	0.00

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	100.06192			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	61.60868		100.00000	61.45944			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.12204			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	64.93174		100.00000	64.77271			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.10331			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.33341		100.00000	23.27688			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68934			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	89.97555		100.00000	89.75610			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	88.34436		100.00000	88.13600			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	63.76590		100.00000	63.60972			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	71.93363		100.00000	71.79716			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	63.14115		100.00000	62.98818			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	56.84059		100.00000	56.70290			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41018			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.42582			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.16656			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	91.08911		100.00000	90.78947			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.82085			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.53945			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.71000	139.68562		8.71000	139.65326			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56119			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28164			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.72299			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70785			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28956			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.00000	99.43306		9.00000	99.40889		24,816,600,000,000.00	2,757,400,000	1,370,300,000.00	
LGL03	On 03/04/2018	Spot Bond	9.15000	71.50625		9.15000	97.17308			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.59500	101.57106		9.59500	101.54477		9,645,853,500,000.00	1,005,300,000	505,800,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58475			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69500	100.60640		10.69500	100.57776		22,245,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63824			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88608			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.94516			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01594			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.43000			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.29834			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.64581			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.18990			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.91160			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.52381		100.00000	69.39163			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	89.97555		100.00000	89.75610			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.18456			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.17003			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	84.01826		100.00000	83.82688			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ26U	On 24/07/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.62335				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01985				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.70206				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.59177				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.03233				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.29987				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.39225				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.70492				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.88435				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.03952				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.35917				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.45344				0.00	3,500,000,000	3,500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		84.49074	100.00000	84.29561				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.94439	100.00000	61.79433				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.59088	100.00000	21.53858				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.71211	100.00000	52.58441				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91000		102.40446	8.91000	102.38007			2,317,491,000,000.00		260,100,000	126,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.80000		102.32561	8.80000	102.30153				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.42623				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.39660				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.80444				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.61100				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.62249			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67992			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.36777			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.53818			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23500		102.80762		8.23500	102.78496			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98000		101.28439		8.98000	101.25981			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78500		101.14955		9.78500	101.12286			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		101.68050		6.44500	101.66305			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23748			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.24624			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79500		102.22597		9.79500	102.19910			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.71000		103.43265		7.71000	103.41139		76,989,747,000,000.00	9,985,700,000	4,990,000,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.69422			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.16000		99.86282		9.16000	99.83839			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.31495			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.66000		105.75523		9.66000	104.89068		13,524,000,000,000.00	1,400,000,000	700,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.22626		100.00000	14.19180			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66658			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86000		99.83147		8.86000	99.80783		1,312,166,000,000.00	148,100,000	73,200,000.00	
MTN02	On 13/07/2014	Spot Bond	5.93000		104.94155		5.93000	104.92454		1,187,779,000,000.00	200,300,000	143,400,000.00	
MTN03	On 13/07/2015	Spot Bond	7.79500		101.28530		7.79500	101.26390		2,962,100,000,000.00	380,000,000	100,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.80000		103.21984		8.80000	103.19529		9,090,400,000,000.00	1,033,000,000	510,500,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		6.66814		100.89771	6.65185			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.75612		100.61875	6.73967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.95406			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96761			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.97423			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.05591			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.15090			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.42753		100.00000	0.42650			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.42753		100.00000	0.42650			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.22000	95.49726		9.22000	95.47387			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.64500	101.67194		7.64500	101.65088			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.31500	99.00811		9.31500	98.98361			0.00	0	600,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40651			0.00	0	200,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.11000	104.03536		9.11000	104.01018			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.88310			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.55500	103.89295		9.55500	103.86660			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.14578			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.31000	100.09879		9.31000	100.02374			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96454			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.19662			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.81133			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22793			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12518			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.13444			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500	106.71494		7.39500	106.69388		10,205,839,500,000.00	1,380,100,000	696,600,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.89182			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.81000	114.14442		8.81000	114.11769		7,825,042,000,000.00	888,200,000	445,600,000.00	
NBK4	On 28/10/2024	Spot Bond	10.88500	34.43587		10.88500	34.42612			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59500	103.56267		7.59500	103.54158		14,619,615,500,000.00	1,924,900,000	950,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.87450			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.56895			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.94500	104.83113		7.94500	104.80893		7,380,905,000,000.00	929,000,000	460,500,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19058			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	101.56887			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06676			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91935			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.68955			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64937			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.48337			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.40769			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.52995			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.33211			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.76753			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.73908			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.30950			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.03200			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25760			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.24360			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.88218			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23500			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23069			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.23052			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.21634			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.26761			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.05500	103.96441		10.05500	106.64964			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.26589			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.09000	102.70356		10.09000	105.41893			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.26761			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.23933			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23956			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.64500	105.21823		8.64500	105.19403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.60029			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.80933			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.19000	105.23673		10.19000	104.20443			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	99.88541			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93618			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.25000	111.07398		12.25000	111.03810			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.13449			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73583			0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.06000	166.34575		2.06000	166.31176			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500	106.47732		8.84500	106.45186			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40537			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.38763			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500	105.36511		9.47500	105.47661			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.81239			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.99541			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.76683			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.79535			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.77826			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500	105.36638		9.67500	106.45946			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.79541			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.81244			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.80105			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87500	105.36781		9.87500	105.47505			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.82383			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.82953			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.03977			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97052			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.84661			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67000		114.00371		8.67000	113.97727			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.06000		120.50168		9.06000	120.47267		7,248,000,000,000.00	800,000,000	608,200,000.00	
NRA023	On 31/05/2023	Spot Bond	1.95500		172.78233		1.95500	172.74752			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.43000		123.09269		9.43000	123.06170			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.36242			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.24958			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.96656			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20084			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.71516			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.74020			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.83698			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.04403			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.09318		100.00000	17.05177			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.43370		100.00000	44.32488			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92500		104.10511		6.92500	104.08574		27,700,000,000.00	4,000,000	4,200,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.45000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		66.76059		100.00000	66.59708			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02358			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29092			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57521			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49439			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51219			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38296			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.21784			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.26920			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.30461			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.45682			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49221			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38043			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69500	105.33950		6.69500	105.32044			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000	98.75568		6.30000	98.73885			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000	40.10712		8.13000	40.09839			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.71000	111.74042		6.69500	111.73842		4,609,158,920,818,000.00	77,221,895,800	93,731,129,600.00	
R158	On 15/09/2015	Spot Bond	6.69500	111.75842		6.69500	111.73842			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59500	92.51889		6.59500	92.50258			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69500	117.74479		6.69500	117.72372			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52500	86.83561		6.52500	86.82046			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.33000	116.99683		8.31000	117.14164		0,725,538,200,000,000.00	88,540,000,000	33,982,900,000.00	
R187P	On 21/12/2026	Spot Bond	8.05000	37.39162		8.05000	37.38356			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000	34.91377		7.97000	34.90632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	1.55000	285.77958	1.55000	285.72514					52,844,557,650,000.00	34,093,263,000	21,769,545,300.00
R201	On 21/12/2014	Spot Bond	5.94500	101.56282	5.93000	101.55367					1,018,067,954,602,000.00	71,247,763,600	63,326,000,000.00
R202	On 07/12/2033	Spot Bond	1.79000	228.47891	1.79000	228.43389					236,447,184,210,000.00	32,093,399,000	45,843,785,000.00
R2023	On 28/02/2023	Spot Bond	8.15500	100.15645	8.15500	100.13470					4,582,081,654,500,000.00	61,873,900,000	23,287,924,700.00
R203	On 15/09/2017	Spot Bond	7.31500	105.09476	7.30000	105.11710					9,590,038,056,368,000.00	11,009,987,200	92,735,518,000.00
R2030	On 31/01/2030	Spot Bond	8.80500	96.63891	8.80500	96.61590					8,411,727,316,500,000.00	55,335,300,000	107,174,500,000.00
R2032	On 31/03/2032	Spot Bond	8.93000	94.75954	8.93000	96.09761					799,235,000,000,000.00	89,500,000,000	55,700,000,000.00
R2037	On 31/01/2037	Spot Bond	9.01500	98.67183	9.01500	98.64779					1,850,391,404,250,000.00	05,256,950,000	06,875,950,000.00
R204	On 21/12/2018	Spot Bond	7.57500	101.86407	7.56000	101.89991					7,885,245,876,855,000.00	40,956,551,400	37,854,496,400.00
R2048	On 28/02/2048	Spot Bond	9.08000	99.52353	9.08000	99.49952					8,097,445,028,000,000.00	91,789,100,000	69,564,200,000.00
R207	On 15/01/2020	Spot Bond	7.81000	100.92422	7.79500	100.96825					7,166,998,482,600,000.00	17,669,460,000	72,467,650,000.00
R208	On 31/03/2021	Spot Bond	7.96000	95.51662	7.96000	95.49625					0,383,434,543,368,000.00	04,451,575,800	47,480,403,100.00
R209	On 31/03/2036	Spot Bond	8.93500	76.04779	8.94000	75.99167					9,380,559,858,000,000.00	49,866,800,000	70,458,662,200.00
R210	On 31/03/2028	Spot Bond	1.75000	171.33665	1.75000	171.30309					71,686,214,600,000.00	40,963,551,200	35,609,806,600.00
R211	On 31/01/2017	Spot Bond	0.73000	131.70788	0.73000	131.68570					88,415,759,232,000.00	21,117,478,400	90,951,906,300.00
R212	On 31/01/2022	Spot Bond	1.51000	136.95388	1.51000	136.92788					266,509,736,744,000.00	76,496,514,400	63,544,455,800.00
R213	On 28/02/2031	Spot Bond	8.81500	86.68382	8.80500	86.74006					7,981,720,571,090,000.00	05,470,286,000	12,984,234,800.00
R214	On 28/02/2041	Spot Bond	9.01500	76.97111	9.01500	76.95267					9,706,427,061,000,000.00	76,697,400,000	88,277,401,900.00
R226C	On 15/09/2014	Spot Bond	5.90000	98.83376	5.90000	98.81797					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75500	95.46641	6.75500	95.44918					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59500	92.51889	6.59500	92.50258					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51500	89.68337	6.51500	89.66775					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52500	86.83561	6.52500	86.82046					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	5.93500	97.31011		5.93500	97.29471			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66500	93.87231		6.66500	93.85549			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53500	91.01248		6.53500	90.99649			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51500	88.16629		6.51500	88.15084			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57500	85.26270		6.57500	85.24763			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.27500	80.90973		7.27500	80.89393			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.32500	77.93957		7.32500	77.92425			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.56500	74.49934		7.56500	74.48422			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.54500	71.84589		7.54500	71.83136			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.52500	69.30032		7.52500	69.28633			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.51500	66.82262		7.51500	66.80915			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.75500	63.52078		7.75500	63.50757			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.73500	61.22586		7.73500	61.21316			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.88000	58.37599		7.88000	58.36366			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.85000	56.28430		7.85000	56.27246			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.82000	54.28324		7.82000	54.27187			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.79000	52.36847		7.79000	52.35753			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.75000	50.57947		7.75000	50.56896			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.71000	48.87043		7.71000	48.86033			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.25000	44.68346		8.25000	44.67359			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.21000	43.08616		8.21000	43.07669			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.17000	41.56196		8.17000	41.55287			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.13000	40.10712		8.13000	40.09839			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.09000	38.71812		8.09000	38.70973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	8.05000	37.39162		8.05000	37.38356			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01000	36.12450		8.01000	36.11675			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97000	34.91377		7.97000	34.90632			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04982			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.88446			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.05419			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.87766			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.65516		100.00000	17.61239			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.54306		100.00000	6.52704			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.73908		100.00000	17.69610			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51248			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44387			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99575			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.47801			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15596			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82233			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45173			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36023			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.59125			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.20762			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47829			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.71525			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.49501			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.43478			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.09058			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.08534			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86996			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.86996			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.17533			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.19524			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64408			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.42412		12.35000	107.38857			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56307			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.28433		100.00000	14.24973			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05249			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.74691			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.58854			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.45044			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.30312			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18552			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.44907		100.00000	2.44320			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.65425		100.00000	16.61346			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.25747		100.00000	12.16663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.51041	100.00000	24.45103				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.04951				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.75232				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.26000		105.51216	9.26000	105.48606			14,261,326,000,000.00	1,540,100,000	768,300,000.00	
RW23	On 10/12/2023	Spot Bond	9.40500		91.85230	9.40500	101.23313				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.95500		85.70671	9.95500	102.82683				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.87294				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94500		107.33211	7.94500	107.30938			42,903,000,000,000.00	5,400,000,000	2,700,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.83284				0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.35000		101.74238	9.35000	101.71698			8,602,000,000,000.00	920,000,000	750,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.51713				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.34373				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.39785				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.56191				0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.53355				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34500		102.98939	7.34500	102.96920			14,984,534,500,000.00	2,040,100,000	1,020,100,000.00	
SBK9	On 10/04/2018	Spot Bond	9.06000		99.85997	9.06000	99.83580			42,764,106,000,000.00	4,720,100,000	2,360,100,000.00	
SBN27	On 15/09/2015	Spot Bond	8.15500		110.02652	8.15500	110.00262				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500		110.19084	8.01500	110.16730				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94500		110.27313	7.94500	110.24978				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.70000		101.23413	8.70000	101.21071				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09000		110.10276	8.09000	110.07903				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05500		110.14385	8.05500	110.12021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.31120			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.24297			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.35000		104.01708		8.35000	103.99396			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63246			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19757			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.23564			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.11000		105.73243		9.11000	105.70670			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000		101.95982		9.96000	101.93290			199,200,000,000.00	20,000,000	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.07437			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.23118			0.00	1,000,000,000	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.00645			0.00	20,000,000	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.78405			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.65000		101.83419		8.65000	101.81075			25,338,445,000,000.00	2,929,300,000	1,702,100,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		11.64221		100.00000	11.61616			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.69500		106.41048		9.69500	106.38266			48,475,000,000,000.00	5,000,000,000	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.48577			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.20500		98.50412		9.20500	98.47990			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.01000		95.03831		9.01000	95.01555			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39224			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.96000		99.31816		9.96000	99.29178			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.66000		95.62875		9.66000	95.60424			966,000,000.00	100,000	11,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.74500		106.62286		7.74500	106.60048			5,626,742,500,000.00	726,500,000	365,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000		129.54120		2.08000	274.32688			41,600,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.37500	103.89916		1.37500	129.59978			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.63000			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	100.54701			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.05478		100.00000	14.02073			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	161.71932		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.00000	113.78822		2.00000	127.61705			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.62089		6.50000	101.60313			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.33041			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01402			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11995			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.33000	98.63494		9.33000	98.61037		10,077,333,000,000.00	1,080,100,000	272,100,000.00	
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.34152			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86605			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.19604			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18030			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.13572			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.42339			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		61.10830	100.00000	60.91752				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.32085				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.22740	100.00000	21.17597			500,000,000,000,000.00	5,000,000,000	10,000,000,000.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000		22.79514	100.00000	22.72397				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		20.86541	100.00000	20.76723				0.00	0	25,000,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.99500		106.82967	7.99500	106.80654			27,822,600,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.16000		100.52094	9.16000	101.74962				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.65000		101.37034	8.65000	101.34702			33,216,000,000,000.00	3,840,000,000	1,920,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.84601				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.84924				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.15610				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.85513				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.32791				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.40000		102.35988	8.40000	102.33688			3,360,000,000,000.00	400,000,000	200,000,000.00	
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.61392				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.88490				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.55942				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.51000		95.37808	9.51000	95.35387			25,679,853,000,000.00	2,700,300,000	1,353,400,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66193				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.15286				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.45474				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.56800		87.96651	9.56800	87.94405				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.63000		87.69070	9.63000	87.66818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	7.17500	100.99980	7.17500	100.98060			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.05500	95.68107	9.05500	95.65767			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31254			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.48000	101.83521	8.48000	101.81223			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35000	109.21672	2.35000	109.60991			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.51000	98.41673	8.51000	98.39432			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.12128			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.99452			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.73000	105.85697	9.73000	105.82950			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.58677			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.23574			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.29650			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.03500	78.05381	10.03500	78.03304			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.48826			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.70444			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.93699			0.00	0	0.00
SY1076		On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.70478			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.36031			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.24655			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.23004			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.18102			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.11357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.06423			0.00	1,400,000,000	700,000,000.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93467			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90185			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.88348			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.86888			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.86932			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82009			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.75529			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.75545			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.76914			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67350			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70561			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.68958			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70620			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.63900			0.00	5,700,000,000	5,700,000,000.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57287			0.00	5,100,000,000	5,100,000,000.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57287			0.00	68,800,000,000	68,800,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.15500	109.45545		7.15500	109.43443			4,006,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000	102.94253		8.91000	102.91801			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	102.29222		100.00000	102.02089			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	95.91045		100.00000	95.66198			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.48107		100.00000	28.41207			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31418			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.12567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.76138			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.59007			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.73807			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22876			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.24105			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.03610			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.52893			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.36744			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.18255			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94500		105.17648		7.94500	105.15385			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.39930			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.43852			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.60679		7.83000	103.58481			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37773			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42676			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.22025			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37773			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.42676			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.75381		7.16000	103.27851			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52281			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51497			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.70307			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.44617			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.35829			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.37577			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43852			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.02068		8.73000	103.94705			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.36988			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.42676			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.03000		93.36194		9.03000	100.94483			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50276			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.57902			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.52674			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50517			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.65744			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.69916			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.69132			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.79681			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.30946			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.31728			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.52508			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44203			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.98131		101.06155	6.96406			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.36988			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.64932			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.54633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.62472			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.45398			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.77948			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.41253			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43220			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.41253			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.43220			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.44203			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40073			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43220			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54035			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.54035			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54035			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.69762			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.73692			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68779			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.47332			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.52238			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.50276			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19500	104.99887		8.19500	104.97583		20,879,221,000,000.00	2,547,800,000	1,273,100,000.00	
TL20	On 22/02/2020	Spot Bond	9.84500	86.05077		9.84500	85.99835			0.00	0	2,200,000,000.00
TN17	On 14/11/2017	Spot Bond	8.14000	104.47137		8.14000	104.44871		116,098,378,000,000.00	14,262,700,000	21,706,200,000.00	
TN20	On 17/09/2020	Spot Bond	9.21000	109.07618		9.21000	109.04949		192,046,920,000,000.00	20,852,000,000	10,484,290,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000	0.84097	100.00000	0.83832					0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43500	110.05622	9.43500	110.02865				222,288,600,000,000.00	23,560,000,000	10,580,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.55000	103.18360	9.55000	103.15701				332,340,000,000,000.00	34,800,000,000	17,400,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.56000	96.29131	9.56000	96.26688				70,751,648,000,000.00	7,400,800,000	2,364,900,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.06155				0.00	0	0.00	
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.86636				0.00	2,200,000,000	1,536,000,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.97750				0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.96810				0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.99344				0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.99602				0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.12092				0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.37978				0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18880				0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.92835				0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.92674				0.00	0	0.00	
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.87320				0.00	0	0.00	
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.86450				0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.10714	10.00000	100.08034				0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.10447	9.75000	100.07835				0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.10382	100.00000	10.07776				0.00	0	0.00	
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.52818				0.00	0	0.00	
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.56170				0.00	0	0.00	
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.58030				0.00	0	0.00	
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.58403				0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1		On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.68782			0.00	0	0.00
TRAE1		On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.91561			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.55930			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.87237			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.67701			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67432			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.64673			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.40006			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.84084			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	103.50300		0.00000	99.17055			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.26887			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.43251			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.68330			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.25362			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.02443			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.21368			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.79807			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.10213			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.82080			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.12044		100.00000	13.08865			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82996			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.38326			0.00	0	0.00
TWC048		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.31945			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.31659			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.29128			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.17588			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.81488			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.63195			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.48109			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.71107			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.32958			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.63507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.36000		110.11214		9.36000	110.08477			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.58878			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.90892			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.64000		104.57214		9.64000	104.54540			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.10406			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00544			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.08522			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.12164			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.12323			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01071			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.01243			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05500		110.72116		7.05500	110.70030			33,864,000,000,000.00	4,800,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.21000		243.69727		1.21000	243.65299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	7.01500	102.59399		7.01500	102.57477			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.80000	103.95222		7.80000	103.93060			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.11500	104.41056		8.11500	104.38799			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.42000	103.54389		8.42000	103.52068			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50000	103.46003		8.50000	103.43663			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64500	93.73867		6.64500	93.72202			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57500	91.97944		6.57500	91.96318			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94500	97.63064		5.94500	97.61512			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64500	93.72202		6.64500	93.70537			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.50500	67.97713		7.50500	67.96352			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.72847		100.00000	40.65120			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.55809		100.00000	21.51719			0.00	0	0.00

**Total for j-Bonds :** **1.44e+017** **9,305,885,600** **84 770 238 800.00**

**Grand Total:** **1.44e+017** **9,306,219,354** **84 773 824 835.00**