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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2014

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 19/05/2014	Any day expiry		10.38450	10.38450		10.35310	10.35310		10.68	0.00	0	0.00
\$ / R	On 21/05/2014	Any day expiry		10.35790	10.35790		10.35310	10.35310		10.64	0.00	0	0.00
\$ / R	On 21/05/2014	Any day expiry	10.29	Put	11.69120	0.01169	24.47560	0.02448	11.691	11.77	0.00	0	3,000.00
\$ / R	On 22/05/2014	Any day expiry		10.35790	10.35790		10.35450	10.35450		10.61	0.00	0	0.00
\$ / R	On 22/05/2014	Any day expiry	10.38	Call	31.86040	0.03186	41.90200	0.04190	31.860	11.20	0.00	0	5,000.00
\$ / R	On 22/05/2014	Any day expiry	10.67	Call	1.58640	0.00159	3.14910	0.00315	1.586	16.85	0.00	0	5,000.00
\$ / R	On 26/05/2014	Any day expiry		10.36340	10.36340		10.35990	10.35990		9.59	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	10.38	Call	48.71740	0.04872	56.74040	0.05674	48.717	9.88	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry	10.69	Call	3.12170	0.00312	5.64520	0.00565	3.122	12.88	0.00	0	10,000.00
\$ / R	On 27/05/2014	Any day expiry		10.36470	10.36470		10.36130	10.36130		10.10	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00460	0.00000	0.00000	0.00000	0.005	37.96	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	234.42040	0.23442	235.17760	0.23518	234.420	12.07	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.40	Put	81.18900	0.08119	0.00000	0.00000	81.189	10.10	421,600.00	8,000	4,000.00
\$ / R	On 28/05/2014	Any day expiry		10.36610	10.36610		10.36270	10.36270		10.29	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	436.30150	0.43630	441.23750	0.44124	436.302	13.63	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.01040	0.00001	0.01610	0.00002	0.010	27.69	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.39300	10.39300		10.39020	10.39020		10.62	148,079,464.00	14,248	819,776.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.02810	0.00003	0.03670	0.00004	0.028	20.12	0.00	0	24,582.00

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 13/06/2014	Foreign Exchange Future	8.78	Put	0.05010		0.00005		0.06440	0.00006	0.050	19.23	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.05450		0.00005		0.06980	0.00007	0.055	19.10	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.38320		0.00238		2.78520	0.00279	2.383	11.95	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	2.68770		0.00269		3.13140	0.00313	2.688	11.67	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	8.27330		0.00827		9.25730	0.00926	8.273	10.59	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	10.57070		0.01057		11.70900	0.01171	10.571	10.59	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	11.44540		0.01145		12.63710	0.01264	11.445	10.59	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	12.37860		0.01238		13.62510	0.01363	12.379	10.59	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	27.35890		0.02736		29.24590	0.02925	27.359	10.60	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	31.19150		0.03119		33.19570	0.03320	31.192	10.60	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	235.57160		0.23557		235.05860	0.23506	235.572	10.61	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	75.15130		0.07515		75.87540	0.07588	75.151	11.11	0.00	0	27,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	182.15130		0.18215		185.67540	0.18568	182.151	11.11	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	233.24840		0.23325		236.96000	0.23696	233.248	11.46	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	49.57310		0.04957		50.53330	0.05053	49.573	11.60	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	280.64590		0.28065		284.43740	0.28444	280.646	11.75	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	297.07390		0.29707		300.87780	0.30088	297.074	11.85	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	520.59420		0.52059		524.22610	0.52423	520.594	13.08	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	10.80250		0.01080		11.54560	0.01155	10.803	13.28	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	10.31610		0.01032		11.04200	0.01104	10.316	13.32	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	615.57920		0.61558		619.03700	0.61904	615.579	13.48	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	8.57920		0.00858		9.23700	0.00924	8.579	13.48	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	7.82320		0.00782		8.44830	0.00845	7.823	13.56	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	5.41170		0.00541		5.91630	0.00592	5.412	13.88	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	4.93650		0.00494		5.41380	0.00541	4.936	13.96	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	4.71490		0.00471		5.17910	0.00518	4.715	14.00	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	3.75000		0.00375		4.15190	0.00415	3.750	14.21	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	3.42270		0.00342		3.80200	0.00380	3.423	14.29	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.95410		0.00095		1.10540	0.00111	0.954	15.60	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,107.95410		1.10795		1,110.90540	1.11091	1,107.954	15.60	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.70580		0.00071		0.81800	0.00082	0.706	16.21	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.25530		0.00026		0.29360	0.00029	0.255	18.67	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,607.25530		1.60726		1,610.09360	1.61009	1,607.255	18.67	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.22920		0.00023		0.26320	0.00026	0.229	18.98	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.15740		0.00016		0.17940	0.00018	0.157	20.15	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.39980		10.39980		10.39710	10.39710		10.50	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	165.40210		0.16540		168.11870	0.16812	165.402	10.84	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	79.05320		0.07905		79.30710	0.07931	79.053	11.09	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	199.25320		0.19925		202.20710	0.20221	199.253	11.09	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.40150		10.40150		10.39880	10.39880		10.53	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	166.91690		0.16692		169.42970	0.16943	166.917	10.88	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	82.10050		0.08210		82.16380	0.08216	82.100	11.12	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	200.60050		0.20060		203.36380	0.20336	200.600	11.12	0.00	0	2,500.00
\$ / R	On 27/06/2014	Any day expiry			10.41680		10.41680		10.41400	10.41400		10.68	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00870		0.00001		0.00970	0.00001	0.009	18.20	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	41.79110		0.04179		42.02950	0.04203	41.791	12.56	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.42180		10.42180		10.41900	10.41900		10.61	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	427.33460		0.42733		430.22310	0.43022	427.335	12.38	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.41890	0.00042	0.48690	0.00049	0.419	17.88	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.46890	10.46890	10.46630	10.46630		11.06	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.31040	0.00031	0.40700	0.00041	0.310	17.86	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	95.65200	0.09565	95.51400	0.09551	95.652	12.36	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.47060	10.47060	10.46800	10.46800		11.08	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	431.20130	0.43120	433.70650	0.43371	431.201	12.29	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.62190	0.00162	2.04050	0.00204	1.622	16.82	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.51180	10.51180	10.50960	10.50960		11.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	153.10080	0.15310	156.55900	0.15656	153.101	10.98	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	22.58730	0.02259	23.64720	0.02365	22.587	16.93	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.52090	10.52090	10.51880	10.51880		11.26	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	436.08650	0.43609	439.66030	0.43966	436.087	12.32	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	8.69050	0.00869	9.26620	0.00927	8.690	18.61	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.52270	10.52270	10.52060	10.52060		11.26	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.92270	0.00092	1.05750	0.00106	0.923	16.81	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	122.61990	0.12262	124.08610	0.12409	122.620	12.89	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.55540	10.55540	10.55350	10.55350		11.59	26,631,274.20	2,523	59,335.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	3.71810	0.00372	4.24290	0.00424	3.718	14.39	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	4.28440	0.00428	4.86560	0.00487	4.284	14.04	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	4.44010	0.00444	5.03650	0.00504	4.440	13.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	5.31850	0.00532	5.99600	0.00600	5.319	13.51	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	34.97740	0.03498	37.05280	0.03705	34.977	11.02	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	66.51830	0.06652	69.20380	0.06920	66.518	10.81	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	91.36520	0.09137	0.00000	0.00000	91.365	10.95	109,638.24	1,200	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	118.55600	0.11856	121.70500	0.12171	118.556	11.08	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	125.24450	0.12524	128.42570	0.12843	125.245	11.11	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	132.16960	0.13217	135.38190	0.13538	132.170	11.13	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	158.31250	0.15831	161.60410	0.16160	158.313	11.23	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	191.83300	0.19183	195.16840	0.19517	191.833	11.35	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	356.22140	0.35622	357.65900	0.35766	356.221	11.38	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	239.18030	0.23918	242.50360	0.24250	239.180	11.49	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	249.36770	0.24937	252.68200	0.25268	249.368	11.52	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	299.95100	0.29995	301.35750	0.30136	299.951	11.53	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	275.86060	0.27586	279.13730	0.27914	275.861	11.59	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	273.18290	0.27318	274.59060	0.27459	273.183	11.66	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	299.93480	0.29993	303.26890	0.30327	299.935	11.72	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	261.49340	0.26149	0.00000	0.00000	261.493	11.76	156,896.04	600	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	350.71860	0.35072	354.14300	0.35414	350.719	11.99	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	162.13270	0.16213	163.76480	0.16376	162.133	12.86	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	146.78450	0.14678	0.00000	0.00000	146.785	13.09	293,569.00	2,000	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	79.19400	0.07919	80.63590	0.08064	79.194	14.75	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	77.29030	0.07729	78.71970	0.07872	77.290	14.82	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	75.44250	0.07544	76.86090	0.07686	75.443	14.90	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	42.66090	0.04266	43.83240	0.04383	42.661	16.54	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	32.23720	0.03224	33.27830	0.03328	32.237	17.43	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	29.81740	0.02982	30.82270	0.03082	29.817	17.69	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	28.70150	0.02870	29.68860	0.02969	28.702	17.83	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	27.38570	0.02739	28.35110	0.02835	27.386	17.99	0.00	0	15,296.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	20.46760	0.02047	20.73940	0.02074	20.468	18.95	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.56810	10.56810	10.56620	10.56620		11.65	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	253.04510	0.25305	256.35270	0.25635	253.045	11.58	0.00	0	13,000.00
\$ / R	On 26/09/2014	Any day expiry			10.57530	10.57530	10.57350	10.57350		11.84	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	442.53590	0.44254	445.98530	0.44599	442.536	12.49	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	21.88730	0.02189	21.64820	0.02165	21.887	20.27	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.58080	10.58080	10.57900	10.57900		11.83	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.18800	0.00219	2.61590	0.00262	2.188	16.43	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	180.63310	0.18063	182.35720	0.18236	180.633	12.99	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.63520	10.63520	10.63380	10.63380		12.10	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.87700	0.00388	4.84620	0.00485	3.877	16.23	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	447.05250	0.44705	450.35430	0.45035	447.053	12.56	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	170.41350	0.17041	172.46930	0.17247	170.413	13.92	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	39.60400	0.03960	39.82380	0.03982	39.604	21.19	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.64610	10.64610	10.64480	10.64480		12.11	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	132.28050	0.13228	135.04470	0.13504	132.280	11.26	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	94.78870	0.09479	96.65920	0.09666	94.789	15.92	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.68460	10.68460	10.68360	10.68360		12.29	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	449.22270	0.44922	452.55070	0.45255	449.223	12.58	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	54.93440	0.05493	55.41090	0.05541	54.934	22.19	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.69030	10.69030	10.68940	10.68940		12.32	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.54340	0.00554	6.89520	0.00690	5.543	15.92	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	216.77660	0.21678	219.32060	0.21932	216.777	13.88	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.71510	10.71510	10.71430	10.71430		12.39	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.71700	10.71700	10.71630	10.71630		12.39	29,857,562.00	2,786	48,984.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	21.48830	0.02149	23.61470	0.02361	21.488	13.40	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	38.18240	0.03818	40.13260	0.04013	38.182	12.44	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	70.80430	0.07080	72.55990	0.07256	70.804	11.76	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	86.71860	0.08672	88.68560	0.08869	86.719	11.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	109.47750	0.10948	111.69660	0.11170	109.478	11.57	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	131.83080	0.13183	134.25480	0.13425	131.831	11.49	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	213.78640	0.21379	216.61690	0.21662	213.786	11.78	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	222.06610	0.22207	224.92340	0.22492	222.066	11.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	230.53130	0.23053	233.41130	0.23341	230.531	11.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	285.11950	0.28512	288.11180	0.28811	285.120	12.05	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	309.75410	0.30975	312.78380	0.31278	309.754	12.14	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	390.10530	0.39011	393.18320	0.39318	390.105	12.39	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	391.37030	0.39137	393.78900	0.39379	391.370	12.50	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	464.78770	0.46479	467.97800	0.46798	464.788	12.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	537.97000	0.53797	541.23090	0.54123	537.970	13.01	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	586.69600	0.58670	589.98510	0.58999	586.696	13.20	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	658.95730	0.65896	662.27550	0.66228	658.957	13.47	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	734.08070	0.73408	737.40340	0.73740	734.081	13.74	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	191.76640	0.19177	194.35940	0.19436	191.766	14.58	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	183.67700	0.18368	0.00000	0.00000	183.677	14.72	55,103.10	300	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	126.07360	0.12607	128.37870	0.12838	126.074	16.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	117.65980	0.11766	119.89480	0.11989	117.660	16.24	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	102.26990	0.10227	104.36260	0.10436	102.270	16.76	0.00	0	1,402.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	69.21070	0.06921	70.77090	0.07077	69.211	19.02	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	68.70440	0.06870	70.20560	0.07021	68.704	19.31	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	67.49000	0.06749	68.82290	0.06882	67.490	20.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	67.38040	0.06738	68.69590	0.06870	67.380	20.27	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	27.85890	0.02786	28.32530	0.02833	27.859	23.37	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.72280	10.72280	10.72200	10.72200		12.39	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	451.79280	0.45179	454.61400	0.45461	451.793	12.66	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	67.93070	0.06793	66.72990	0.06673	67.931	22.83	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.73800	10.73800	10.73740	10.73740		12.53	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.41470	0.00641	7.91100	0.00791	6.415	15.52	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	268.82960	0.26883	271.47420	0.27147	268.830	13.72	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.80680	10.80680	10.80660	10.80660		12.73	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	7.71930	0.00772	8.76910	0.00877	7.719	15.07	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	454.19010	0.45419	457.19370	0.45719	454.190	12.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	329.50740	0.32951	332.52610	0.33253	329.507	13.71	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	79.22750	0.07923	80.55830	0.08056	79.228	23.08	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.86050	10.86050	10.86090	10.86090		12.88	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	455.99670	0.45600	458.76480	0.45876	455.997	12.79	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	83.52100	0.08352	84.93470	0.08493	83.521	22.79	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.89910	10.89910	10.89940	10.89940		12.99	0.00	0	6,400.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	163.49670	0.16350	165.03630	0.16504	163.497	12.00	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	513.01330	0.51301	516.10850	0.51611	513.013	12.99	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	116.75720	0.11676	118.55980	0.11856	116.757	22.51	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.92140	10.92140	10.92170	10.92170		13.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	454.73240	0.45473	457.76810	0.45777	454.732	12.82	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	79.44710	0.07945	80.99450	0.08099	79.447	22.37	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			10.98630	10.98630	10.98650	10.98650		13.18	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	451.53910	0.45154	454.85420	0.45485	451.539	12.80	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	85.67520	0.08568	87.36920	0.08737	85.675	22.37	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.04560	11.04560	11.04590	11.04590		13.32	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	450.80360	0.45080	454.50000	0.45450	450.804	12.84	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	84.00670	0.08401	85.79010	0.08579	84.007	22.15	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08570		11.08570	11.08570	11.08620	11.08620		13.50	8,314,275.00	750	1,650.00
\$ / R	On 26/06/2015	Any day expiry			11.10900	11.10900	11.10950	11.10950		13.57	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	455.18760	0.45519	458.42460	0.45842	455.188	13.01	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	82.24780	0.08225	84.03400	0.08403	82.248	22.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.17870	11.17870	11.17950	11.17950		13.88	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	457.75880	0.45776	460.46550	0.46047	457.759	13.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.11030	0.08511	87.02190	0.08702	85.110	21.84	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.23990	11.23990	11.24100	11.24100		14.05	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	459.67940	0.45968	461.93020	0.46193	459.679	13.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	85.33060	0.08533	87.27360	0.08727	85.331	21.82	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.30750	11.30750	11.30880	11.30880		14.21	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	460.85000	0.46085	462.72540	0.46273	460.850	13.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.36460	0.08636	88.36490	0.08836	86.365	21.62	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.37090	11.37090	11.37250	11.37250		14.43	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	463.10670	0.46311	464.60160	0.46460	463.107	13.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	91.94050	0.09194	94.07000	0.09407	91.940	21.46	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 25/11/2015	Any day expiry		11.43010	11.43010		11.43190	11.43190		14.47	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	463.76010	0.46376	464.83580	0.46484	463.760	13.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	82.74670	0.08275	84.72870	0.08473	82.747	21.26	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		11.48500	11.48500		11.48700	11.48700		14.63	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	465.89540	0.46590	466.67200	0.46667	465.895	13.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.75830	0.08076	82.69910	0.08270	80.758	21.35	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.39300	10.39300		10.39020	10.39020		10.62	3,138,686.00	302	1,573.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	54,884.41320	0.54884	55,242.27810	0.55242	54,884.413	13.20	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.55540	10.55540		10.55350	10.55350		11.59	126,664.80	12	93.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.71700	10.71700		10.71630	10.71630		12.39	0.00	0	34.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	39,915.87110	0.39916	40,155.75740	0.40156	39,915.871	12.45	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.49130	17.49130		17.48450	17.48450		11.22	17,683,704.30	1,011	36,568.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.14640	0.00015	0.20670	0.00021	0.146	18.37	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	7.59720	0.00760	9.15530	0.00916	7.597	12.31	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	12.62170	0.01262	14.56550	0.01457	12.622	11.85	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	22.44960	0.02245	25.20570	0.02521	22.450	11.75	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	31.72350	0.03172	35.07320	0.03507	31.723	11.68	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	93.28650	0.09329	98.85520	0.09886	93.286	11.44	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	178.41210	0.17841	179.04900	0.17905	178.412	11.29	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	480.30620	0.48031	489.30480	0.48930	480.306	11.78	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	20.52290	0.02052	22.37150	0.02237	20.523	12.35	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	972.47320	0.97247	980.76430	0.98076	972.473	12.71	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	1.59800	0.00160	1.86870	0.00187	1.598	16.95	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.81420	0.00081	1.01980	0.00102	0.814	17.36	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.75070	17.75070		17.74560	17.74560		11.87	22,188,375.00	1,250	9,476.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.00810	18.00810		18.00440	18.00440		12.52	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	996.54880	0.99655	1,004.54500	1.00454	996.549	13.21	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.13470	18.13470		18.13160	18.13160		12.87	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	819.38440	0.81938	825.57430	0.82557	819.384	12.96	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	998.95710	0.99896	1,005.40270	1.00540	998.957	13.31	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,087.28200	1.08728	1,093.81410	1.09381	1,087.282	13.48	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	171.64100	0.17164	174.51700	0.17452	171.641	16.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	123.05420	0.12305	125.51700	0.12552	123.054	16.66	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	121.84500	0.12184	124.29570	0.12430	121.845	16.68	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.29270	18.29270		18.29110	18.29110		13.07	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10274	0.10274		0.10237	0.10237		11.43	1,027.36	10	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10441	0.10441		0.10405	0.10405		13.11	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10799	0.10799		0.10763	0.10763		13.91	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future		14.25970	14.25970		14.23800	14.23800		9.87	31,071,886.30	2,179	82,837.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	22.89580	0.02290	27.20130	0.02720	22.896	10.63	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	28.98580	0.02899	34.26400	0.03426	28.986	10.54	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	100.41100	0.10041	113.80890	0.11381	100.411	10.04	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	232.34770	0.23235	251.73050	0.25173	232.348	10.16	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	76.94900	0.07695	75.34960	0.07535	76.949	10.26	0.00	0	1,000.00

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 13/06/2014	Foreign Exchange Future	14.85	Put	605.54080		0.60554		627.76600	0.62777	605.541	11.03	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	6.75810		0.00676		7.12540	0.00713	6.758	11.84	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.25840		0.00026		0.26690	0.00027	0.258	17.38	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.23010		0.00023		0.23780	0.00024	0.230	17.56	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.48300		14.48300		14.46260	14.46260		10.62	8,400,140.00	580	11,281.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	260.95150		0.26095		282.94020	0.28294	260.952	10.52	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	274.63720		0.27464		297.11210	0.29711	274.637	10.54	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	39.10900		0.03911		41.04490	0.04104	39.109	14.33	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.70640		14.70640		14.68790	14.68790		11.27	338,247.20	23	9,046.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	94.29900		0.09430		100.21580	0.10022	94.299	11.12	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	134.56770		0.13457		145.72870	0.14573	134.568	10.94	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	153.54970		0.15355		155.59740	0.15560	153.550	14.39	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.95890		14.95890		14.94200	14.94200		12.20	0.00	0	1,100.00
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			504.32500		504.32500		502.18900	502.18900			0.00	0	0.00
AL12	On 06/11/2014	Index Future			511.98900		511.98900		509.82500	509.82500			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.00300		520.00300		517.83900	517.83900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.90300		426.90300		425.82200	425.82200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.39000		433.39000		432.29700	432.29700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			505.00200		505.00200		503.35900	503.35900			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			512.67600		512.67600		511.01200	511.01200			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			458.54500		458.54500		457.09000	457.09000			27,512,700.00	6	682.00
ALBI	On 06/11/2014	Index Future			465.51300		465.51300		464.04000	464.04000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			472.80000		472.80000		471.33400	471.33400			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.70460		9.70460		9.71810	9.71810		9.77	9,704,600.00	1,000	6,797.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.59640		0.00460		5.04040	0.00504	4.596	11.63	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	101.25820		0.10126		110.55870	0.11056	101.258	9.77	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.87930		0.00088		1.00230	0.00100	0.879	15.09	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.78870		9.78870		9.80350	9.80350		10.87	4,894,350.00	500	10,020.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.87820		9.87820		9.89420	9.89420		11.58	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	161.22240		0.16122		158.91320	0.15891	161.222	11.45	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	275.29120		0.27529		283.53870	0.28354	275.291	11.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	112.06830		0.11207		116.31580	0.11632	112.068	13.18	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.97990		9.97990		9.99730	9.99730		11.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.57040		9.57040		9.54420	9.54420		9.22	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.69610		9.69610		9.67070	9.67070		10.39	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			27.13210		27.13210		26.88140	26.88140			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			567.86460		567.86460		567.92820	567.92820			0.00	0	26,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFH	On 12/12/2014	Can-Do Future	636.86930		636.86930		636.77230	636.77230			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	192.29110		192.29110		-203.42950	-203.42950			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	522.61300		522.61300		523.00670	523.00670			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	72.60090		72.60090		73.25100	73.25100			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.65610		11.65610		11.65890	11.65890		10.62	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.84990		11.84990		11.85410	11.85410		11.48	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.26420		12.26420		12.27180	12.27180		12.39	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.66490		1.66490		1.66490	1.66490		10.98	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.68400		1.68400		1.68440	1.68440		11.53	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	122.63359		122.63359		122.02726	122.02726			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.03205		123.03205		122.41632	122.41632			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	9.49823		85.58336		9.54544	85.22795			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.58991		83.09989		9.63863	82.73904			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.68202		84.40213		9.73161	84.04078			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	457.03600		457.03600		455.63500	455.63500			13,711,080.00	3	507.00
GOVI	On 06/11/2014	GOVI	463.98100		463.98100		462.56300	462.56300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	471.24500		471.24500		469.83400	469.83400			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.47782		116.47782		116.45048	116.45048			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.26346		118.26346		118.23555	118.23555			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	120.14222		120.14222		120.11311	120.11311			0.00	0	334.00
I2038	On 06/11/2014	Bond Future	121.98407		121.98407		121.95426	121.95426			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	118.18565		118.18565		118.15686	118.15686			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	118.65177		118.65177		118.62235	118.62235			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.21703		126.21703		126.18577	126.18577			0.00	0	2,150.00
I2050	On 06/11/2014	Bond Future	128.15156		128.15156		128.11985	128.11985			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	214.56400	214.56400		213.56300	213.56300			0.00	0	1,268.00
IGOV	On 06/11/2014		Index Future	217.85100	217.85100		216.83600	216.83600			0.00	0	87.00
IGOV	On 05/02/2015		Index Future	221.28600	221.28600		220.27000	220.27000			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	581.78600	581.78600		579.38100	579.38100			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	590.70800	590.70800		588.27400	588.27400			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	141.20281	141.20281		141.15387	141.15387			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 21/05/2014		Jibar Tradeable Future	5.79000	94.21000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.89000	94.11000		5.92000	94.08000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.92000	94.08000		5.95000	94.05000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.07000	93.93000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.14000	93.86000		6.17000	93.83000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.29000	93.71000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.49000	93.51000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.75000	93.25000		6.78000	93.22000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.92000	93.08000		6.95000	93.05000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.08000	92.92000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.22000	92.78000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.37000	92.63000		7.40000	92.60000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.97220	8.97220		8.96410	8.96410		7.54	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.05200	9.05200		9.04540	9.04540		8.39	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37210	1.37210		1.37030	1.37030			0.00	0	525.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37210	1.37210		1.37040	1.37040			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.76820	9.76820	0.10236	9.80540	9.80540		11.80	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.75915	112.47103		6.79035	112.43696		1.10	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.95482	107.36855		6.99600	107.33387		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.25643	109.05158		7.30477	109.02308		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	8.13610	119.68082		8.18327	119.27347		10.92	83,776,574.00	700	49,540.00
R186	On 07/08/2014	8.25	Call	2,952.20000	2.95220		2,768.62000	2.76862	2,952.200	10.92	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	767.89000	0.76789		893.28000	0.89328	767.890	11.14	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	451.32000	0.45132		538.18000	0.53818	451.320	11.25	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	215.47000	0.21547		265.90000	0.26590	215.470	11.39	0.00	0	2,100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			8.20382		121.50134		8.25270	121.08781		10.73	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	954.40000		0.95440		1,054.48000	1.05448	954.400	11.17	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.26901		118.10935		8.31880	117.69665		10.98	0.00	0	0.00
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			283.14430		283.14430		282.85540	282.85540			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			287.48462		287.48462		287.19098	287.19098			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.30660		102.06480		6.34588	102.05074		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.38585		228.38585		225.28162	225.28162		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future			231.88654		231.88654		228.73464	228.73464			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.00819		101.89106		8.06078	101.57374		8.99	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future			8.08596		99.51993		8.14079	99.19773		9.13	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.16320		101.07913		8.21937	100.75801		9.00	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			7.27974		105.99564		7.34558	105.81340		3.40	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	224.45000		0.22445		193.60000	0.19360	224.450	3.34	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.39310		103.44410		7.46555	103.25898		3.42	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	399.89000		0.39989		357.45000	0.35745	399.890	3.33	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	511.90000		0.51190		460.31000	0.46031	511.900	3.35	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.51429		105.06497		7.59193	104.88338		3.28	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,389.70000		1.38970		1,296.71000	1.29671	1,389.700	3.31	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			8.70254		94.34462		8.75480	93.92498			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.77443		95.78051		8.82834	95.35443			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.84542		93.27423		8.90031	92.84736			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			8.90306		96.38394		8.95006	95.94624			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			8.97121		97.85090		9.01959	97.40648			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.03845		95.12666		9.08761	94.68130			0.00	0	0.00

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			7.47044		103.06106		7.54567	102.78262		4.99	0.00	0	24,816.00
R204	On 07/08/2014	Bond Future	7.78	Put	502.98000		0.50298		613.33000	0.61333	502.980	5.06	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.56397		104.62872		7.64465	104.34601		4.77	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	751.60000		0.75160		859.40000	0.85940	751.600	4.82	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.65714		102.23309		7.74205	101.95229		4.83	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.96576		101.63469		9.01262	101.15168			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.03258		98.75383		9.08082	98.26332			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.09870		100.30119		9.14776	99.80910			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			7.67006		98.70721		7.72878	98.45383		6.33	0.00	0	34,069.00
R207	On 06/11/2014	Bond Future			7.75491		100.20905		7.81708	99.95174		6.13	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.84013		98.13777		7.90457	97.88261		6.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.81471		97.02747		7.87285	96.74133		7.48	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	527.76000		0.52776		624.66000	0.62466	527.760	7.66	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.89620		95.10480		7.95726	94.81419		7.44	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	849.00000		0.84900		945.82000	0.94582	849.000	7.60	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.97613		96.59498		8.03904	96.30574		7.33	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			8.80493		77.75660		8.85172	77.39553		16.39	0.00	0	24,622.00
R209	On 06/11/2014	Bond Future			8.86944		75.79253		8.91755	75.42590		16.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.50	Call	2,231.08000		2.23108		2,118.89000	2.11889	2,231.080	16.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,777.01000		3.77701		3,608.20000	3.60820	3,777.010	16.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,975.21000		3.97521		3,799.99000	3.79999	3,975.210	16.83	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,180.34000		4.18034		3,998.75000	3.99875	4,180.340	16.86	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,620.69000		1.62069		1,751.46000	1.75146	1,620.690	17.16	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,460.36000		1.46036		1,582.34000	1.58234	1,460.360	17.21	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	883.81000		0.88381		969.76000	0.96976	883.810	17.45	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	823.80000		0.82380		905.50000	0.90550	823.800	17.48	0.00	0	1,640.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.05	Put	763.51000	0.76351	840.90000	0.84090	763.510	17.48	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.93193	76.98029	8.98076	76.61263		16.55	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			170.26516	170.26516	169.42942	169.42942			0.00	0	618.00
R210	On 06/11/2014	Bond Future			170.83548	170.83548	169.98668	169.98668			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.86007	128.86007	128.83200	128.83200			0.00	0	390.00
R211	On 06/11/2014	Bond Future			130.83561	130.83561	130.80701	130.80701			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			134.22315	134.22315	134.19155	134.19155			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.28095	136.28095	136.24879	136.24879			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.68967	88.44425	8.74686	88.00225		14.20	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future			8.76017	86.24812	8.81911	85.79926		14.68	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.82993	87.59945	8.88999	87.14884		14.50	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.89378	78.66306	8.94057	78.28647		16.98	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			8.95842	76.57108	9.00653	76.18866		17.61	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.02223	77.77079	9.07110	77.38714		17.42	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 13/06/2014	Foreign Exchange Future			20,472.27000	20,472.27000	20,450.33000	20,450.33000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.93590	4.93590	4.92850	4.92850		7.93	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.89270	4.89270	4.88850	4.88850		9.39	0.00	0	0.00

**Total for Derivatives :** **436,467,416.54**    **39,983**    **3 418 999.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.93555	0.00000	100.91827			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.13000	102.72014		7.15500	102.67704			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.14663		0.00000	101.12696			0.00	0	30,000,000.00
AA05	On 22/03/2019	Spot Bond	8.56000	104.27846		8.63000	103.97779			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.72903		0.00000	100.70906			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.20000	102.39962		9.25500	102.09581			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.92974		0.00000	99.90997			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.01979		0.00000	99.99974			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.42500	95.95618		9.49500	95.68694			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.43000	101.75786		7.45500	101.71731			10,402,000,000.00	1,400,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.36399		0.00000	100.34233			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.76500	104.38324		8.82500	104.20220			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	135.24724		1.51000	135.19271			75,500,000,000.00	50,000,000	100,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	271.49795		2.25000	271.17725			0.00	0	20,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	99.92228		0.00000	99.90268			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.69304		0.00000	101.67277			0.00	0	50,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.29748		0.00000	101.27610			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.35148		0.00000	101.32927			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.38734		0.00000	101.36458			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.86352		0.00000	100.84451			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.96860		0.00000	100.75679			0.00	2,000,000,000	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.79559		0.00000	100.77678			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.89000	104.89634		7.91500	104.85433			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.10357		0.00000	102.07914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	7.86000	101.89743		7.88500	101.86720			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.47279		0.00000	101.45234			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.93544		0.00000	101.91341			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.92329		0.00000	100.90051			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.77694		0.00000	100.75528			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.98090		0.00000	100.95774			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.22251		0.00000	101.20115			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.36668		0.00000	101.34325			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.86162		0.00000	101.83887			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.53926		0.00000	101.51237			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.94000	127.54497		2.95000	127.47854			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	115.19845		4.26000	115.14348			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	101.59093		5.01000	101.54028			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.88000	105.40246		5.88000	105.34744			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.16500	113.54701		11.22500	113.39513			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.24512		0.00000	101.21198			0.00	280,000,000	140,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.37830		0.00000	101.35140			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.44976		0.00000	101.42150			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.51888		0.00000	101.48928			0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	111.24072		4.76000	111.18608			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.43047		100.00000	64.27439			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.98000	167.86563		1.99000	167.69110			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.56229		2.76000	159.49252			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.01000	172.42028		2.02000	172.21269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.75000	181.34782		1.84000	178.81707			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.16125	74.86200		8.22125	74.69278			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.16125	74.86200		8.22125	74.69278			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.21407		0.00000	101.19325			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.19000		0.00000	93.16000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.10000		0.00000	92.05000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.79000		0.00000	92.71000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.62000		0.00000	88.52000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.10000		0.00000	87.98000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.83899		0.00000	100.81983			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.72645		0.00000	100.70708			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.62000		0.00000	87.49000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.40000	104.39882		7.42500	104.36378			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	88.54000		0.00000	88.38000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	91.05000		0.00000	90.91000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.82000		0.00000	88.62000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.04784		0.00000	101.02859			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.42000	109.95327		7.44500	109.89894			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.74638		0.00000	100.72549			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.71000		0.00000	85.52000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.49000		0.00000	85.28000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.48000	106.16766		2.48000	106.12200			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	154.23588		2.53000	153.45878			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000	209.35457		2.44000	206.56249			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	84.91000		0.00000	84.71000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54000	91.24515		9.59000	90.94992			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	94.51000		0.00000	94.30000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.31000		0.00000	98.28000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.14984		0.00000	103.14984			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.74000		0.00000	90.54000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.68000		0.00000	100.71000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.59000		0.00000	112.51500			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.52500	111.42953		9.57000	111.05957			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.50000		0.00000	110.39500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.47000	111.84895		9.51500	111.47715			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90500	90.05874		8.96000	89.77895			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.56000		0.00000	100.92000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.57000		0.00000	98.94000			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
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	9.56500	111.12595		9.61000	110.75732			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000	88.83000	0.00000	88.65000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.49786	0.00000	101.47609				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.45700	0.00000	100.43585				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.36500	106.61736	8.42500	106.39496				5,855,500,000.00	700,000	1,060,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.91000	103.72258	8.96500	103.41504				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.08000	101.56057	7.10500	101.51868				0.00	0	560,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.91000	96.52312	8.96500	100.34236				4,455,000,000.00	500,000	544,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.69000	95.37917	9.73500	95.04995				0.00	0	2,400,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.78000	104.31142	7.80500	104.24726				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.21000	131.72196	2.21000	131.66631				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.05000	275.44474	2.06000	275.12013				0.00	0	20,000,000.00
ABS13	On 31/01/2017	Spot Bond	1.45000	126.98231	1.45000	126.93127				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.03000	129.66485	2.03000	129.61069				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	45.32014	100.00000	45.20914				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.58000	104.73216	11.60500	104.66978				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.05035	0.00000	100.02512				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.09932	100.00000	4.08939				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.05167	0.00000	100.02578				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.07037	0.00000	100.03501				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.43387	100.00000	24.37467				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.04902	0.00000	100.02447				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.05357	11.00000	63.03555				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.63767	100.00000	15.59979				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.42863		0.00000	101.40570			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.57081		0.00000	101.54558			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.36522		0.00000	101.34331			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.40807		0.00000	101.38546			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.42692		0.00000	101.40401			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.49924		0.00000	102.47588			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.49924		0.00000	102.47588			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.51410		0.00000	102.49061			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	101.33096		0.00000	101.30960			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.51410		0.00000	102.49061			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.48436		0.00000	102.46116			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.23341		0.00000	89.21475			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	101.30689		0.00000	101.28591			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.18745		0.00000	101.16634			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.38240		0.00000	101.36021			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.42501		0.00000	101.40213			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.44212		0.00000	101.41896			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.40786		0.00000	101.38525			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.33097		0.00000	101.30960			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.36500	104.44068		9.42000	104.17380			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.50289		0.00000	100.48088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	101.19467	0.00000	101.17180			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	82.90968	0.00000	82.88962			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	159.11292	0.00000	158.60784			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	159.14195	0.00000	158.63534			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.36515	0.00000	101.34324			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.01191	0.00000	100.03683			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.01191	0.00000	100.03683			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	99.92416	0.00000	99.90501			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	101.32229	0.00000	101.30107			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	101.31201	0.00000	101.29095			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.40281	0.00000	102.37982			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	99.77729	0.00000	101.65912			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.40144	0.00000	102.37848			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.48004	0.00000	102.45695			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.07780	0.00000	103.05529			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	101.36778	0.00000	101.34677			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.43305	0.00000	103.41129			0.00	68,000,000	17,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.22183	0.00000	101.20069			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.37031	0.00000	101.34831			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.34308	0.00000	101.32153			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.20590	0.00000	101.18655			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.17671	0.00000	101.15783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	0.00000	101.23336	0.00000	101.21357				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.33965	0.00000	101.31815				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.27962	0.00000	101.25908				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.21105	0.00000	101.19162				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.22993	0.00000	101.21019				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.72269	10.23000	101.69511				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.24863	0.00000	101.22859				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.21963	0.00000	101.20006				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	114.92239	0.00000	115.50107				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.50000	105.29101	9.57000	104.98537				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.33444	0.00000	101.31302				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.03229	1.75000	112.98593				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.22821	0.00000	101.20851				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.23146	0.00000	101.21170				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.31070	0.00000	101.28932				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.35332	0.00000	101.33124				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.26806	0.00000	101.24738				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.34480	0.00000	101.32286				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.95494	0.00000	101.93544				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.42895	0.00000	103.40678				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.30417	0.00000	103.28338				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.36184	0.00000	101.33963				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.59505	0.00000	102.57425				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.34480	0.00000	101.32286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	101.30436		0.00000	101.28343			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.37707		0.00000	101.35496			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.39934		0.00000	101.37687			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.21947		0.00000	101.19990			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.24522		0.00000	101.22523			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.40457		0.00000	101.38202			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.39252		0.00000	101.36980			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.48959		0.00000	101.46529			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.31923		0.00000	101.29771			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.47597		0.00000	101.45190			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.87435		0.00000	103.85229			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.48959		0.00000	101.46529			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.15703		0.00000	92.13880			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.42147		0.00000	101.39829			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.42147		0.00000	101.39829			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	115.89601		0.00000	115.59996			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	116.72606		0.00000	116.42746			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.23393		0.00000	101.21381			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.22199		0.00000	101.20206			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.03428		0.00000	100.01713			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.25442		0.00000	101.23395			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.25954		0.00000	101.23899			0.00	0	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.31070		0.00000	101.28932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	101.23564	0.00000	101.21549				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.23393	0.00000	101.21381				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.34976	0.00000	101.32809				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.25190	0.00000	102.22846				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.48087	0.00000	100.45878				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.40310	0.00000	101.38678				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.41959	0.00000	101.40308				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	93.48080	100.00000	93.25168				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.55262	100.00000	13.51979				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.01925	0.00000	100.00000				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.02122	0.00000	100.00000				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.02254	0.00000	100.00000				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.59922	0.00000	100.57919				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.66017	0.00000	100.63809				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.74133	0.00000	100.71653				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.57448	0.00000	100.55503				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.10000	97.94621	8.16000	97.82255				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.74357	0.00000	100.71842				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.86709	0.00000	100.83775				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.48000	101.95343	8.55000	101.65784			3,392,000,000.00	400,000	20,500,000.00	
AIR02	On 30/04/2023	Spot Bond	9.16500	115.81331	9.21000	115.48783			0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.85418	100.00000	88.57476			0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	7.27000	108.11347	7.29500	108.04929			0.00	0	2,840,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.92282	100.00000	86.72067			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U		On 26/10/2029	Spot Bond		100.00000	12.27760	100.00000	12.25043			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond		2.74000	158.78803	2.78000	158.01908			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond		0.00000	101.48577	0.00000	101.46486			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond		0.00000	101.34153	0.00000	101.32339			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond		0.00000	100.72789	0.00000	100.70971			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	101.29834	0.00000	101.28000			0.00	0	0.00
ASN006		On 28/02/2017	Spot Bond		0.00000	99.83425	0.00000	99.80668			0.00	0	0.00
ASN007		On 20/12/2016	Spot Bond		0.00000	101.14859	0.00000	101.12985			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	101.28828	0.00000	101.26760			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond		0.00000	101.52258	0.00000	101.49515			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond		0.00000	101.20887	0.00000	101.18391			0.00	0	0.00
ASN014		On 20/03/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond		0.00000	100.43000	0.00000	100.03000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond		0.00000	99.07000	0.00000	99.07000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond		0.00000	101.33723	0.00000	101.31734			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond		0.00000	101.14859	0.00000	101.12985			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond		0.00000	101.13151	0.00000	101.11305			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond		0.00000	101.06634	0.00000	101.04622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.97000	104.28593		9.04000	104.00839			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.21634		0.00000	101.19852			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.59339		0.00000	101.57349			0.00	0	30,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.93834		0.00000	100.91977			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	102.14030		0.00000	102.11986			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.58555		0.00000	101.56483			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.48000	104.78774		9.53500	104.49720			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.38500	107.03567		7.41000	106.98126			73,850,000,000.00	10,000,000	3,180,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.13537		0.00000	101.11232			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.03370		0.00000	101.01272			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.84000	101.46634		7.86500	101.43611			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.91500	104.25962		8.97500	104.06049			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.08482	103.15471		11.11915	103.09107			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.08878	101.89831		11.09907	101.86060			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.12303	101.85177		11.13625	101.81179			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.48445		0.00000	101.45550			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.15728	101.77177		11.17344	101.72810			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.86062	101.43157		11.91847	101.23111			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.51970		0.00000	101.49006			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.51970		0.00000	101.49006			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.51977		0.00000	101.49013			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.33482	101.25011		11.36915	101.18702			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.26849	101.84225		11.29273	101.78885			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.08878	101.89831		11.09907	101.86060			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.17510	102.00562		11.21867	101.92877			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.33145	101.52716		10.38366	101.43765			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.44220		0.00000	101.41408			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.42596		0.00000	101.39779			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.42596		0.00000	101.39779			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	101.34924		0.00000	101.32258			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.87384	100.94358		10.86414	100.92841			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.69000	100.02990		11.75000	99.84519			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.38412		0.00000	101.35678			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.61500	97.63267		11.67500	97.44091			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.98173		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.30837		0.00000	101.28286			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.31919		9.28000	101.29367			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.40504		0.00000	101.37729			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.37000	100.22685		11.44000	99.99813			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.36319		0.00000	101.33627			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.39807		0.00000	101.37046			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.39807		0.00000	101.37046			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.84542		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.34644		0.00000	101.31985			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.41376		0.00000	101.38617			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.42089		0.00000	101.40271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174	0.00000	99.98174				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.41376	0.00000	101.38617				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.34923	0.00000	101.32258				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.36476	0.00000	101.33814				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.41385	0.00000	101.38626				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.01908	0.00000	100.99920				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.08482	103.55735	14.11915	103.48579				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27204	102.35471	15.33082	102.18739				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.16310	102.10243	14.21745	101.98938				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.84981	0.00000	101.81323				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.84981	0.00000	101.81323				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.84981	0.00000	101.81323				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.91903	0.00000	101.88107				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.60694	0.00000	101.57520				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.36903	100.00000	16.33798				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.23178	100.00000	21.17978				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.32331	100.00000	19.27598				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.92797	100.00000	11.89875				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.94038	100.00000	11.91145				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.42148	100.00000	14.38616				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.49596	100.00000	12.46537				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.60665	0.00000	100.58905				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.55561	0.00000	100.53692				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.86207	100.00000	6.82813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.86207	100.00000	6.82813					0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	66.66669	100.00000	66.66668					0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	96.05263	100.00000	95.80052					0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	85.28037	100.00000	85.08159					0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	80.39648	100.00000	80.21978				7,500,000,000,000,000.00	75,000,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.95000	176.37361	1.96000	176.22512					0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.08500	148.85130	8.13000	147.86065					0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.08500	149.17047	8.13000	148.18595					0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.47000	97.91302	8.51500	97.53517					0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.61274	0.00000	101.59076					0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.26144	0.00000	101.24119					0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99000	98.23099	8.06000	97.98593					0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.38427	0.00000	101.36523					0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.59414	0.00000	100.57423					0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.60632	0.00000	100.58600					0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.64690	0.00000	100.62522					0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.68745	0.00000	100.66441					0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.80057	0.00000	100.77372					0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.48182	100.00000	14.44635					0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.41609	0.00000	100.39699					0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.43686	0.00000	100.41681					0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.44576	0.00000	100.42530					0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.44872	0.00000	100.42813					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.48428		0.00000	100.46206			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.53162		0.00000	100.50723			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.16572		100.00000	14.13103			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.16572		100.00000	14.13103			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	101.24376		0.00000	101.22321			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.34275		0.00000	101.32068			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.36974		0.00000	101.34726			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.46500	102.42869		8.52500	102.25717			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.45070		0.00000	101.42697			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.59445		0.00000	101.56851			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.33000	103.72784		6.35500	103.70469			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.54466		0.00000	100.52646			0.00	0	20,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.68858		0.00000	98.67110			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.77795		0.00000	99.76209			0.00	600,000,000	300,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.15949		0.00000	98.14196			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.44058		0.00000	97.42317			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.01592		0.00000	99.99991			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.01848		0.00000	99.99964			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.01718		0.00000	100.00000			0.00	0	300,000,000.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.01806		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.01964		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.02621		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
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.03390		0.00000	99.99797			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		44.01609		100.00000	43.90945			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.91884		100.00000	19.87006			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.28349		0.00000	101.26320			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.01455		0.00000	100.03848			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.66000		102.95649		7.68500	102.92436			2,298,000,000.00	300,000	400,000.00
CBL08	On 02/11/2016	Spot Bond	9.56500		110.43575		9.62500	110.27153			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.67935		0.00000	100.64954			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.21500		102.73661		9.27500	102.60455			1,843,000,000.00	200,000	630,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.28000		102.46402		11.35000	102.20024			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.55791		0.00000	100.52975			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53000		103.54200		11.60000	103.26141			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.17562		0.00000	100.19986			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.45500		100.06202		9.51500	99.88384			8,509,500,000.00	900,000	1,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		99.97286		0.00000	99.94616			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.97000		99.17217		12.04000	98.87905			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.41104		0.00000	100.39020			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.92717		0.00000	101.89736			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.31569		0.00000	100.29565			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.23000		92.78438		10.28500	92.53024			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.91500		120.82232		9.96000	120.49726			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.76500		116.80651		9.81000	116.46968			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.09500		116.06140		9.14000	115.69913			145,520,000,000,000.00	16,000,000,000	2,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	102.20636		0.00000	102.17523			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81500	102.14551		11.87500	102.01598			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.19326		0.00000	100.16906			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.56173		0.00000	101.53346			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.25839		0.00000	100.22964			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	101.12298		0.00000	101.08528			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.28340		0.00000	101.24030			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.89294		0.00000	101.86781			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.91917		0.00000	101.89581			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.06848		0.00000	100.03408			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.06775		0.00000	100.03372			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.07163		0.00000	100.03563			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.18324		0.00000	100.16032			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.36525		0.00000	101.34333			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.37820		0.00000	102.35923			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.75617		0.00000	101.72775			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.91632		10.11000	103.88801			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.75617		0.00000	101.72775			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.90043		0.00000	100.88012			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	117.12548		2.76000	117.07421			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.06036		3.14000	117.00795			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.84011		8.25000	101.81773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	101.75617		0.00000	101.72775			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	101.75617		0.00000	101.72775			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	116.65549		3.10000	116.60350			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	116.50236		2.40000	116.45263			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	101.93698		0.00000	101.90584			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.99231		0.00000	100.97494			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.73060		0.00000	100.71113			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.48000	100.88652		8.50500	100.81015			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.80659		0.00000	100.78669			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.79548		0.00000	100.77585			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.61487		0.00000	100.59405			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.62663		0.00000	100.60563			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.53000	100.98895		8.55500	100.91225			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.53000	100.98895		8.55500	100.91225			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	102.83151		0.00000	102.83151			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	103.32780		0.00000	103.32780			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.58000	104.12730		8.60500	104.04696			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.39953		0.00000	101.37706			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.54687		0.00000	101.52203			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.67670		0.00000	100.65726			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.67670		0.00000	100.65726			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	100.30415		100.17539	100.04981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000	101.89087	0.00000	101.86037				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.16029	0.00000	100.14027				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	101.41939	0.00000	101.39660				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	99.92527	0.00000	99.90639				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	99.92012	0.00000	99.89998				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.22045	9.35000	102.19464				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.22045	9.35000	102.19464				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	99.92520	0.00000	99.90633				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	99.92498	0.00000	99.90606				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	95.50824	0.00000	95.50824				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	99.87493	0.00000	99.84358				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.32069	0.00000	101.29982				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	99.87739	0.00000	99.84665				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.09780	0.00000	101.07828				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.09780	0.00000	101.07828				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.09780	0.00000	101.07828				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.09780	0.00000	101.07828				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.09780	0.00000	101.07828				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.12572	0.00000	101.10571				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.17206	0.00000	101.15123				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.17206	0.00000	101.15123				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.17206	0.00000	101.15123				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.17206	0.00000	101.15123				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.17206	0.00000	101.15123				0.00	10,000,000	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
CLN261		On 26/03/2017	Spot Bond	0.00000	101.17981		0.00000	101.15884			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.30000	102.81202		9.37000	102.51641			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.05698		0.00000	100.03798			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.45114		0.00000	100.43027			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.59662		0.00000	101.57098			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	99.87741		0.00000	99.84681			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.29365		0.00000	101.27254			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.28512		0.00000	101.26416			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.30529		0.00000	101.28434			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.99992		0.00000	99.98114			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	99.90913		0.00000	99.88623			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.30186		0.00000	101.28096			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.86518		0.00000	104.84442			0.00	50,000,000	50,000,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.58173		0.00000	101.56017			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.14986		0.00000	101.13014			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.07512		0.00000	101.05566			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.25101		0.00000	101.23060			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	101.44702		0.00000	101.42342			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	101.44702		0.00000	101.42342			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	101.44702		0.00000	101.42342			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	101.44702		0.00000	101.42342			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.20885		0.00000	100.18789			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	99.84037		0.00000	99.82005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000	101.61605	0.00000	101.59211				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.35019	0.00000	101.32619				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.62479	0.00000	103.60154				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.21673	0.00000	101.19299				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.33471	0.00000	101.31099				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.07740	0.00000	101.05350				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.49721	0.00000	101.47317				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.21677	0.00000	101.19304				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.21677	0.00000	101.19304				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.20951	0.00000	101.18562				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	120.26935	0.00000	120.26935				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.99195	0.00000	102.96811				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	120.73033	0.00000	120.73033				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	119.72961	0.00000	119.72961				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	120.38830	0.00000	120.38830				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	117.00407	0.00000	117.00407				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	117.20749	0.00000	117.20749				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.18315	0.00000	100.16022				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.82000	93.21384	10.87000	92.92741				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.34000	94.69442	11.39000	94.40506				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.15354	0.00000	101.13075				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.51001	0.00000	101.48539				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.17893	0.00000	100.15653				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.58426	0.00000	100.56306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond		0.00000	100.50375		0.00000	100.48046			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.51645		8.80500	100.49292			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.31923		0.00000	101.29771			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.23202		0.00000	102.21024			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	113.81237		0.00000	113.81237			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	101.38229		0.00000	101.35974			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.40784		0.00000	101.38489			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.50661		0.00000	101.48203			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.37279		0.00000	101.35010			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.92207		0.00000	101.89038			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.92207		0.00000	101.89038			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.92207		0.00000	101.89038			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.57094		0.00000	101.54571			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	101.08552		0.00000	101.06691			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.54136		0.00000	100.52321			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.15354		0.00000	101.13075			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	103.69089		0.00000	103.69089			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	103.73520		0.00000	103.73520			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	101.11401		0.00000	101.09460			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.49012		0.00000	100.46845			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.75652		0.00000	101.72785			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.16053		0.00000	101.13760			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.00294		0.00000	101.97073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	0.00000	101.63922	0.00000	101.61288				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.24522	0.00000	101.22524				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.45894	0.00000	101.43515				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.48523	0.00000	100.46377				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.20272	0.00000	100.18221				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	101.10602	0.00000	101.08675				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.12554	0.00000	101.10329				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.46364	0.00000	100.44332				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.89272	0.00000	99.86594				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.89272	0.00000	99.86594				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	99.87703	0.00000	99.85656				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.99907	0.00000	101.96640				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	99.88451	0.00000	99.85569				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.88834	0.00000	99.86047				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.46302	0.00000	100.44159				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.58052	0.00000	100.55945				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.19639	0.00000	101.17688				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.71882	10.55000	101.69041				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.00000	105.11364	10.05000	104.77066				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.26720	0.00000	101.24624				0.00	10,500,000,000	3,500,000,000.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.39797	0.00000	100.37261				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.14000	106.85745	12.19000	106.53148				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.41482	0.00000	100.38841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	12.17000	106.44562		12.22000	106.13117			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.60000	105.85913		10.65000	105.55129			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.41482		0.00000	100.38841			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.50604		0.00000	100.48366			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.68557		0.00000	101.65930			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.19508		0.00000	101.17105			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.87608		0.00000	100.85185			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.73898		0.00000	100.71759			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.70138		0.00000	100.67768			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.53000	102.61480		9.58500	102.30638			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.78703		0.00000	100.75783			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.97623		7.01000	38.96899			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	156.82976		0.00000	155.77911			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	8.47000	135.83691		8.51500	135.42007			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.08500	148.85130		8.13000	147.86065			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.08500	149.17047		8.13000	148.18595			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.12085		0.00000	90.10171			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.03638		0.00000	90.01707			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.92327		0.00000	100.90104			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.92327		0.00000	100.90104			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.41664		0.00000	101.39390			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.32067		0.00000	101.29948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.33958	0.00000	101.31808				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.91532	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.34480	0.00000	101.32286				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.58426	0.00000	100.56306				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.21858	0.00000	101.19870				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.73919	0.00000	100.71834				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.75179	0.00000	100.73108				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	99.91129	0.00000	99.88899				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.84224	0.00000	100.81919				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.03000	105.58106	9.05500	105.52458				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.91500	104.42991	8.97500	104.20481				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.14000	117.65779	10.19500	117.28000				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.38000	108.33335	8.40500	108.27237				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.73000	106.88485	9.78500	106.57854				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13000	95.32124	10.18000	95.01915				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.81500	96.97280	10.86000	96.63635				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.81500	94.68430	10.86000	94.35946				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.06889	0.00000	100.05049				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	99.88292	0.00000	99.86316				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	99.78858	0.00000	101.57837				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.39127	0.00000	100.37150				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.05000	103.95242	11.10500	103.61386				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.93505	100.00000	11.90614				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.49292	0.00000	100.47489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		8.19000	97.16028		8.25000	96.97028			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	99.93374		0.00000	99.91720			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	101.29195		0.00000	101.27520			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		100.00000	75.20436		100.00000	75.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.44976		0.00000	101.42918			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.27288		0.00000	100.25582			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	101.18787		0.00000	101.15505			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.75311		0.00000	101.72451			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.95328		0.00000	100.91958			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	101.36501		0.00000	101.33675			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	101.43126		0.00000	101.40164			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.26000	113.63549		7.28500	113.56163			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.38500	107.44809		8.44000	107.17093			685,893,000,000.00	81,800,000	4,410,000,000.00
DV23	On 27/02/2023	Spot Bond		8.88000	109.01820		8.93000	108.67906			713,952,000,000.00	80,400,000	6,000,000,000.00
DV24	On 18/02/2024	Spot Bond		8.99000	106.94372		9.04000	106.58865			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.57000	106.70761		9.62500	106.23836			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	101.20764		0.00000	101.19064			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	101.25450		0.00000	101.23663			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00641		0.00000	100.03314			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	101.16188		0.00000	101.14303			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.01500	130.45112		8.07000	130.11520			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	101.97782		0.00000	101.94526			0.00	0	400,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	133.89413		0.10000	133.84528			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.92000	121.07441		1.96000	120.45502			0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	108.75050		1.97000	108.12630			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07500	107.88525		2.11500	107.26276			0.00	0	21,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.63000	107.55606		9.68500	107.26956			0.00	0	47,000,000.00
EMM02	On 11/03/2021	Spot Bond		9.48000	108.18327		9.53500	107.87443			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.86500	101.63697		9.91000	101.32743			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.26000	95.03183		10.31500	94.76234			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.42000	102.16947		10.47500	101.87789			0.00	0	4,866,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.01144		0.00000	100.03649			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	101.24349		0.00000	101.22455			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.24719		0.00000	100.22921			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.05259		0.00000	100.03506			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.05299		0.00000	100.03532			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	73.85536		100.00000	73.71111			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.48524		3.00000	127.42876			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.44000	106.50475		11.46500	106.44623			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	104.98075	0.00000	104.95744				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.54888	0.00000	100.60170				0.00	3,390,000,000	1,130,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.35543	0.00000	101.33251				0.00	900,000,000	900,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.95000	96.91014	9.96000	96.85365			26,268,000,000,000.00		2,640,000,000	660,000,000.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.01325	0.00000	100.99185				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	99.87195	0.00000	101.71928				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.02054	0.00000	100.04252				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.01521	0.00000	100.03901				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.06094	0.00000	100.04062				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.02174	0.00000	100.04330				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.06688	0.00000	100.04458				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.01068	0.00000	100.03602				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.01239	0.00000	100.03717				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.05658	0.00000	100.03772				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.05896	0.00000	100.03930				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.05610	0.00000	100.03740				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.05809	0.00000	100.03872				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.83000	102.84534	6.85500	102.79612				0.00	0	2,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.69500	105.96507	7.76500	105.70326			1,851,417,000,000.00		240,600,000	7,722,696,200.00
ES23	On 25/01/2023	Spot Bond	8.41000	112.86392	8.46000	112.51612				0.00	0	8,228,281,800.00
ES26	On 02/04/2026	Spot Bond	8.67500	95.01840	8.72000	94.68119			24,290,000,000.00		2,800,000	13,066,661,600.00
ES33	On 15/09/2033	Spot Bond	9.41000	84.50459	9.45500	84.13932			398,984,000,000.00		42,400,000	11,519,296,800.00
ES42	On 25/04/2042	Spot Bond	9.62000	89.81646	9.66500	89.40137				0.00	0	7,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000		100.06101		100.00000	8.72442			0.00	40,000,000,000	48,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.06292		100.00000	1.55276			0.00	52,000,000,000	52,000,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.92355		0.00000	99.90422			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.69807		0.00000	100.67802			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.14101		0.00000	101.12073			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		99.89770		0.00000	99.88035			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.76646		0.00000	100.74833			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.32362		0.00000	101.30523			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.75770		100.00000	10.73164			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.46911		100.00000	10.44375			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.29437		0.00000	101.27421			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.34804		0.00000	101.32706			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.45534		0.00000	101.43268			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.56253		0.00000	101.53821			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.68000		102.32762		6.70500	102.30126			66,800,000,000.00	10,000,000	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.37000		100.35402		9.44000	100.07801			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.28998		0.00000	101.27151			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.28992		0.00000	101.27144			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.57389		0.00000	100.55248			0.00	120,000,000	60,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.66591		0.00000	103.64109			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.17000		107.90344		11.24000	107.62095			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.95908		0.00000	99.93575			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		128.77587		2.13000	128.72170			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000		274.81695		2.09000	274.49296			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.19000		109.12968		2.19000	109.08360			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		154.59280		2.51000	153.81372			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		212.71841		2.33000	209.87189			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.69000		109.60305		7.71500	109.54816			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.91900		60.17797		7.91900	60.13719			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47700		37.99287		9.47700	37.96184			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.70120		9.71000	36.67071			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.75775		0.00000	104.72602			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		99.87954		0.00000	99.84933			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		99.88297		0.00000	99.85361			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		99.88297		0.00000	99.85361			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.16190		0.00000	102.13391			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		99.88500		0.00000	99.85615			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.58806		0.00000	101.56256			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.83341		0.00000	101.80379			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.36530		0.00000	101.34339			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.50584		0.00000	101.48166			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.96803		0.00000	101.95242			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.80647		0.00000	101.77727			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.48959		0.00000	101.46529			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.41636		0.00000	101.39326			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.61718		0.00000	101.59080			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	101.46405		0.00000	101.44018			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.56106		0.00000	101.53560			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	101.93975		0.00000	101.90807			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.88041		0.00000	101.84970			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	15.83693		100.09221	15.79854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	101.32263	0.00000	101.30106			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.78758	0.00000	113.00856			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.58094	0.00000	101.55555			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.77618	0.00000	101.74763			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	99.89263	0.00000	99.86567			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.51193	0.00000	105.50178			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.47148	0.00000	101.44785			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.48864	0.00000	101.46474			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.35325	0.00000	101.33153			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.38740	0.00000	101.36478			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.83799	0.00000	101.80798			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.30150	0.00000	101.28250			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.28303	0.00000	101.26391			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.36184	0.00000	101.33963			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.23185	13.22500	55.21233			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.28000	0.00000	101.25912			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.28170	0.00000	101.26080			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.91337	0.00000	101.88261			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.34309	0.00000	101.32118			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.43500	97.03594	3.43500	96.99168			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.40444	0.00000	101.38153			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.40444	0.00000	101.38153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	101.94435	0.00000	101.92165				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.15354	0.00000	101.13075				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.41224	0.00000	99.38978				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.12059	0.00000	103.00328				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.31923	0.00000	101.29771				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.28682	0.00000	101.26584				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.39375	0.00000	100.36865				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.51852	0.00000	101.49375				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.20060	0.00000	100.18030				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.38952	0.00000	100.36470				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.54330	0.00000	100.51929				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.75311	0.00000	101.72451				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.37377	0.00000	101.35137				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.75142	0.00000	101.72283				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.27147	0.00000	101.25074				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	99.84900	0.00000	99.81131				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.38740	0.00000	101.36478				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.38740	0.00000	101.36478				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.30004	0.00000	101.27948				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.98605	0.00000	100.96603				0.00	0	680,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.04315	0.00000	101.02197				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.82871	0.00000	100.80957				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.82871	0.00000	100.80957				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.02595	0.00000	101.00209				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond	0.00000	100.81298	0.00000	100.79376				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.80949	0.00000	100.79035				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.79575	0.00000	100.77659				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.79803	0.00000	100.77881				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.74541	0.00000	100.72399				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.67439	0.00000	100.65502				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.74541	0.00000	100.72399				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.67154	0.00000	100.65226				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.34564	0.00000	100.32371				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.69119	0.00000	100.66800				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.47657	0.00000	101.45286				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.46804	0.00000	101.44447				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.61843	0.00000	101.59538				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.25391	0.00000	101.23379				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.50104	0.00000	100.47909				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000	118.31153	3.37000	118.25778				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.49545	0.00000	101.47144				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.51087	0.00000	101.48661				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000	118.47239	3.35000	118.41863				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	123.41408	1.79000	123.39269				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	118.31153	3.37000	118.25778				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000	122.73753	2.77000	122.68376				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.84000	127.42400		2.84000	127.39829			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.56431		0.00000	100.53960			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.92128		0.00000	101.76612			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.01653		0.00000	101.98408			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.05242		0.00000	102.01942			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.29665		0.00000	101.27584			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.48521		0.00000	101.46136			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.53255		0.00000	104.52622			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.73860		0.00000	101.71067			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.67357		0.00000	101.64669			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.42659		0.00000	101.40332			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.87291		0.00000	101.84269			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.42488		0.00000	101.40165			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.83716		0.00000	103.83251			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	98.12881		0.00000	97.97378			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	98.44030		0.00000	98.05153			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.25299		0.00000	101.23312			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.69877		100.00000	9.67527			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	16.37518		100.00000	16.33551			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000	144.52543		4.91000	144.45407			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.00709		0.00000	100.99093			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.33982		0.00000	101.32257			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.51217		0.00000	102.51009			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.34352		0.00000	102.32432			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.96093		0.00000	101.94203			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.30263		0.00000	101.28330			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.14859		0.00000	101.12985			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.11450		0.00000	100.09540			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		95.43662		0.00000	95.43662			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000		129.28392		2.46000	129.22838			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.57202		0.00000	100.55284			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.81977		10.38000	100.79139			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.81977		10.38000	100.79139			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.37544		0.00000	100.35879			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.50977		0.00000	100.48620			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000		104.39892		2.60000	104.35367			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.55000		203.40524		2.64000	200.70924			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000		104.96217		2.57000	104.91676			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.79297		0.00000	100.77651			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.58000		202.53094		2.67000	199.84906			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.57601		0.00000	100.55056			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.59000		264.40613		2.60000	264.09243			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		274.60807		2.10000	274.28428			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.81000		260.06390		2.82000	259.75452			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000		125.54653		2.50000	125.49248			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.46992		0.00000	100.44933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.03000		125.70013		2.03000	125.64763			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.64548		0.00000	100.62385			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.92472		0.00000	100.90386			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.34988		0.00000	100.32903			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.44000		104.27331		2.44000	104.22858			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.06749		104.97509	17.02431			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.48784		101.07593	21.43528			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.06034		100.44759	13.02857			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.22669		0.00000	101.20868			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.76937		100.76967	19.72116			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	2.07000		113.71403		2.16000	111.53517			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	2.15000		109.54549		2.15000	109.49935			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.43154		0.00000	98.43045			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.18000		109.23347		2.18000	109.18738			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.88433		0.00000	101.86186			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		342.68648		2.30000	342.28142			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.91419		0.00000	100.89824			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.29436		0.00000	100.27284			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.27907		0.00000	100.25877			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.26430		0.00000	100.24494			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.72286		0.00000	101.70269			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.57792		0.00000	101.55823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS98	On 21/11/2017	Spot Bond	0.00000		100.02652		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.89479		0.00000	100.87366			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.04000		102.51958		6.06500	102.49579			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.77000		103.16367		6.79500	103.12520			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.60000		102.29568		7.65500	102.15939			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91500		103.22845		7.97500	103.03282			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.08000		109.02614		8.15000	108.76131			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.57500		101.99583		8.63000	101.73355			6,860,000,000.00	800,000	800,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.76000		101.15248		8.81500	100.86519			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.31000		92.51063		9.36000	92.21065			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49500		113.05337		9.56000	112.57438			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.68500		99.93286		9.73000	99.59023			0.00	0	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.04000		97.99661		10.10500	97.46721			0.00	0	60,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.25500		79.82567		10.30000	79.46512			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		101.10793		0.00000	101.09016			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.15088		0.00000	101.13241			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.16804		0.00000	101.14930			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.21090		0.00000	101.19147			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.27951		0.00000	101.25897			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.33095		0.00000	101.30959			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.55370		0.00000	101.52875			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.03086		0.00000	100.01546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.03263		0.00000	100.01634			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.03412		0.00000	100.01702			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.03453		0.00000	100.01724			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.03554		0.00000	100.01771			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.03711		0.00000	100.01847			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.03842		0.00000	100.01911			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.04413		0.00000	100.02187			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.12399		0.00000	101.10379			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.86082		0.00000	100.84009			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.26500	101.59044		9.32500	101.41564			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	100.27829		0.00000	100.26192			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.57372		0.00000	99.55732			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	98.90845		0.00000	98.89216			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	100.49815		0.00000	100.47939			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.50898		0.00000	100.48981			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.52991		0.00000	100.50995			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.55585		0.00000	100.53492			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.59184		0.00000	100.56956			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	101.46185		0.00000	101.44111			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.93490		0.00000	100.91615			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.72712		0.00000	100.70720			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.68288		0.00000	102.66246			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.02331		0.00000	101.00563			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.42913		0.00000	101.40832			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.01930		0.00000	99.99966			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
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.97212		0.00000	100.95426			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	99.93347		0.00000	99.91664			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	100.00000		40.66044		100.00000	40.60080			0.00	0	45,000,000,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.24599		0.00000	101.22462			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.65769		0.00000	100.63316			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.07315		0.00000	101.05467			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.38850		0.00000	101.36747			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.39273		0.00000	100.37282			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.39885		0.00000	100.37870			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.44347		0.00000	100.42704			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.22956		0.00000	100.21316			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	100.61053		0.00000	100.59007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		8.05882	98.85033		8.08332	98.78417			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	100.63897		0.00000	100.61756			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.41156	104.41639		8.43604	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	100.67552		0.00000	100.65289			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.86183	104.41639		8.88629	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	100.72016		0.00000	100.69603			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.72837		0.00000	100.70744			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.82237		0.00000	100.79986			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.85228		0.00000	100.82895			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.01628		0.00000	100.03966			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.89000	102.53832		9.89000	102.51099			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.12500	110.75392		8.18000	110.45344			7,312,500,000.00	900,000	4,960,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.88000	279.03528		1.89000	278.70714			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.89000	278.82250		1.90000	278.49457			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.41500	101.33194		9.46000	100.90863			2,824,500,000.00	300,000	3,060,400,000.00
HWAY35	On 31/07/2035	Spot Bond		9.31000	102.26054		9.35500	101.82476			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.26295		100.00000	15.22597			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	86.70288		100.00000	86.43361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		40.88836	100.00000	40.78821				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.87135	100.00000	20.82023				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.48704	100.00000	13.45437				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		62.27384	100.00000	62.11963				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.54000		116.11233	1.54000	116.06538			237,930,000,000,000.00	54,500,000,000	81,503,600,000.00	
I2038	On 31/01/2038	Spot Bond	1.84000		119.86964	1.84000	119.82017			105,064,000,000,000.00	57,100,000,000	59,051,550,400.00	
I2046	On 31/03/2046	Spot Bond	2.00000		116.68305	2.00000	116.63447			265,200,000,000,000.00	32,600,000,000	83,143,200,000.00	
I2050	On 31/12/2050	Spot Bond	1.99000		126.00533	1.99000	125.95283			130,092,270,000,000.00	65,373,000,000	55,942,200,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		93.85000	0.00000	93.75000				0.00	0	1,500,000.00
IBL11	On 12/03/2015	Spot Bond	7.58000		104.10377	7.60500	104.06303				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		102.17367	0.00000	102.15362				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.41138	0.00000	101.39136				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.08000		104.10560	8.10500	104.04099				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.16500		107.70372	8.22500	107.47991				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00904	0.00000	100.03494				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.76000		116.13056	4.76000	116.07355				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.90000		102.85177	7.92500	102.77893				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.31343	0.00000	100.29475				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.33175	0.00000	100.31198				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.61000		126.45840	1.61000	126.40701				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000		129.04183	2.10000	128.98767			84,000,000,000.00	40,000,000	20,000,000.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		101.37157	0.00000	101.35386				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.25867	0.00000	102.23924				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	8.28500	102.73949		8.34500	102.51987			0.00	0	49,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.71173		0.00000	101.69219			0.00	0	30,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.96471		0.00000	102.94357			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.13265		0.00000	100.11372			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.80000	100.36445		8.87000	100.08628			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.22500	93.98003		9.28000	93.73153			3,690,000,000.00	400,000	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.60486		0.00000	101.58681			0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.36500	97.64567		8.42500	97.43318			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.27500	101.90410		9.33000	101.62512			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.40380		0.00000	100.38524			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.41572		0.00000	100.39662			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.84000	101.03842		7.86500	100.96775			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.58000	100.84004		8.65000	100.57689			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.46010		0.00000	100.43897			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.16603		0.00000	100.14763			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.93500	103.69660		7.99500	103.52820			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.54000	104.93513		8.61000	104.63851			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.63000	106.52641		9.68000	106.17955			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.96948		0.00000	100.95056			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.51596		0.00000	100.49740			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00408		100.00000	0.00408			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.54898		0.00000	100.53056			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.57342		0.00000	100.55418			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.88000	98.07198		8.93500	97.78857			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.44626		5.00000	100.43272			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.44626		5.00000	100.43272			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.52582		5.00000	101.51197			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.44626		5.00000	100.43272			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.74536		4.00000	100.73453			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.98625		0.00000	101.96067			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.91474		0.00000	101.88975			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.30735		0.00000	101.28153			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	98.64865		100.00000	99.81544			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.26768		9.20000	107.24133			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.12515		0.00000	101.10321			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.12515		0.00000	101.10321			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.02060		0.00000	100.04258			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.62172		100.00000	8.60084			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.52872		0.00000	100.51036			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.30047		0.00000	100.28238			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.17811		0.00000	100.16006			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.58000	101.09902		9.60500	101.05411			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	99.92690		0.00000	99.90864			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.23207		0.00000	101.21472			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.73390		0.00000	99.70737			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN248U	On 26/06/2014	Spot Bond	100.00000		93.95328	100.00000	93.71898				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		98.23413	100.00000	97.97426				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		96.45410	100.00000	96.20357				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		93.90617	100.00000	93.21057				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		89.24966	100.00000	88.62114				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		85.02840	100.00000	84.45773				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		81.19500	100.00000	99.17355				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		95.89961	100.00000	95.15039				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		90.88993	100.00000	90.21667				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		86.38298	100.00000	85.77465				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		82.29730	100.00000	100.00000				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.90000		99.87085	5.90000	99.80640				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.64564	5.90000	99.58148				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.41657	5.95000	99.35217				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.95000		99.30392	5.95000	99.23966				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.95000		99.19152	5.95000	99.12741				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.95031	6.05000	98.88544				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.05000		98.72363	6.05000	98.65905				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		98.61067	6.05000	98.54624				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.27312	0.00000	101.24829				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.08482		102.63412	11.11915	102.57081				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.08482		101.48369	11.11915	101.42109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132		On 22/12/2018	Spot Bond	0.00000	101.34219		0.00000	101.31916			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	102.04660		0.00000	102.01758			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.31528		0.00000	101.29272			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.86005		6.50000	100.84242			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.44702		0.00000	101.42342			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.98371		0.00000	100.96451			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.40822		0.00000	97.40822			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.32538		0.00000	101.30563			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.68613		0.00000	100.66762			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.29746		0.00000	101.27487			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.88197		0.00000	100.86242			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.86712		0.00000	102.85137			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	102.80479		0.00000	102.78877			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.06317		0.00000	101.04582			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.05462		0.00000	101.03741			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	101.19770		0.00000	101.18084			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.60545		0.00000	100.58865			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.28584		0.00000	100.26862			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.16950		0.00000	100.15233			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00449		0.00000	100.03192			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00388		0.00000	100.03152			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	101.38365		0.00000	101.36638			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	101.07137		0.00000	101.05514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond	0.00000	100.63759		0.00000	100.62038			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.24144		0.00000	100.22419			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.34923		0.00000	101.32258			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.38941		0.00000	101.37299			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.27041		0.00000	100.25110			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.07838		0.00000	97.06109			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.74197		0.00000	100.72220			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.75736		0.00000	100.73717			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.76766		0.00000	100.74720			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.59000	101.45033		8.61500	101.36387			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.61025		0.00000	100.59375			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.37000	100.04978		9.37000	100.02489		862,040,000,000,000.00	92,000,000,000	75,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	101.47501		0.00000	101.45427			0.00	2,800,000,000	1,400,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.76500	104.33255		8.82500	104.13407		6,135,500,000.00	700,000	900,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.88827		0.00000	100.86823			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.86051		0.00000	100.83979			0.00	0	30,000,000.00
IPL9	On 20/05/2021	Spot Bond	100.00000	8.88907		100.00000	8.86132		3,810,000,000,000,000.00	38,100,000,000	75,000,000,000.00	
IV012	On 26/11/2014	Spot Bond	0.00000	99.90603		0.00000	99.88241			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.36668		0.00000	101.34324			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.76000	106.16867		8.78500	106.11787			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.30716		0.00000	103.28410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		101.78788	0.00000	101.76414				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		119.76839	3.19000	119.71457				0.00	0	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000		135.08108	3.69000	134.40966				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.12158	0.00000	101.09881				0.00	0	30,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.92338	0.00000	100.90060				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.80531	0.00000	100.78205				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.60241	0.00000	101.57873				0.00	0	20,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.25015	0.00000	101.22753				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.54000		96.08731	3.54000	96.04320				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.54000		101.44769	3.54000	101.40113				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.71382	0.00000	101.68900				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.19142	0.00000	100.16751				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		101.23207	0.00000	101.21472				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.37000		111.46516	10.44000	111.19797				0.00	0	226,052,200.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.56981	0.00000	100.54367				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		135.08108	3.69000	134.40966				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		99.54712	100.00000	99.28025				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		95.95434	100.00000	95.70640				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		92.52884	100.00000	91.85346				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		88.00141	100.00000	87.39029				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		83.90150	100.00000	83.34586				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		98.36066	100.00000	97.56098				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		89.55331	100.00000	88.89964				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV433U	On 14/08/2014	Spot Bond	100.00000		85.17483		100.00000	84.58333			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		101.49277		0.00000	101.47509			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.62230		0.00000	100.60443			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.05180		0.00000	100.03453			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000		99.83862		5.90000	99.77421			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000		99.61355		5.90000	99.54944			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.95000		99.27178		5.95000	99.20756			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.95000		99.15945		5.95000	99.09538			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000		99.03153		6.05000	98.96655			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.05000		98.69133		6.05000	98.62679			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.21220		0.00000	100.19083			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.46392		0.00000	100.44360			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.90894		0.00000	100.89053			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.90250		0.00000	100.88343			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.22218		0.00000	100.20478			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.03407		0.00000	100.01704			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.99980		0.00000	99.97981			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		99.79303		0.00000	101.60442			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.75745		0.00000	100.73727			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.76261		0.00000	100.74228			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.77291		0.00000	100.75232			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.72652		0.00000	100.70716			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.60647		0.00000	100.58615			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.46022		0.00000	100.44003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	101.28256	0.00000	101.26230				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.13640	0.00000	100.11693				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	99.93199	0.00000	99.91481				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	99.93275	0.00000	99.91576				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.00072	0.00000	100.97998				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.75476	0.00000	100.73691				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.54247	0.00000	100.52296				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.41051	0.00000	100.39249				0.00	0	100,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	55.50691	100.00000	55.37244				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.45661	0.00000	100.43567				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	58.43384	100.00000	58.29073				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.27326	0.00000	101.25343				0.00	0	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	21.02245	100.00000	20.97152				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.78510	0.00000	100.76360				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	81.41593	100.00000	81.23620				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.24026	100.00000	65.07690				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	57.38466	100.00000	57.24412				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	66.29308	100.00000	66.16730				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	56.88759	100.00000	56.74978				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	64.01382	100.00000	63.85874				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	79.76879	100.00000	79.53890				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.83700	0.00000	101.81371				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.49362	0.00000	100.46870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	8.46500	140.75442		8.51000	140.26730			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.50928		0.00000	101.49099			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.22940		0.00000	101.21025			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.88650		0.00000	99.86734			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.65326		0.00000	101.50923			0.00	500,000,000	500,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.44119		0.00000	100.42092			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.86500	98.76257		8.92500	98.57686			10,638,000,000.00	1,200,000	20,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.01500	96.60039		9.07500	96.39012			0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.37500	101.45524		9.43000	101.17610			5,625,000,000.00	600,000	800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	102.05574		0.00000	102.02501			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.58000	104.85709		10.60500	104.79217			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	102.24611		0.00000	102.21261			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.04008		0.00000	100.02004			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.04272		0.00000	100.02136			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.04588		0.00000	100.02293			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.71033		0.00000	100.69331			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.25807		0.00000	100.24176			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.76105		0.00000	99.74512			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.70393		0.00000	98.70073			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.56906		0.00000	97.55170			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.96962		0.00000	98.95352			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	100.00000	98.93617		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.01079		100.00000	67.88176			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	81.41593		100.00000	81.23620			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.43635		0.00000	101.41881			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		60.82179		100.00000	60.67445			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000		66.66669		100.00000	66.66668			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		94.48819		100.00000	93.75000			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959		2,410,000,000,000,000.00	24,100,000,000	24,100,000,000.00	
MBF025	On 26/05/2014	Spot Bond	0.00000		99.93504		0.00000	99.91860			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.96912		0.00000	100.95111			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.67727		0.00000	100.65831			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.55989		0.00000	101.54207			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.01504		0.00000	101.99547			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.31762		0.00000	101.29941			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		101.23817		0.00000	101.22042			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.63333		0.00000	101.61443			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.16970		0.00000	100.15265			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.27272		0.00000	100.25441			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.63180		0.00000	100.61448			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.68021		0.00000	100.66192			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		93.87755		100.00000	93.55932			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		55.80936		100.00000	55.67417			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.31563		100.00000	24.25672			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		59.36432		100.00000	59.22051			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.72000		102.10852		8.79000	101.80840			1,744,000,000.00	200,000	130,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.61000	102.04432		8.68000	101.74402			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	101.49339		0.00000	101.47083			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	101.38846		0.00000	101.36743			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.70583		0.00000	100.68700			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.81439		0.00000	100.79542			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.82024		0.00000	100.80114			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.84948		0.00000	100.82973			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.48432		0.00000	102.46347			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.61237		0.00000	102.59052			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.10000	102.12520		8.16000	101.97492			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79000	105.56880		8.86000	105.27931			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.55500	106.19071		9.61000	105.86608			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.62500	105.44133		6.65000	105.40850			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.15944		0.00000	101.14083			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.20234		0.00000	101.18304			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.57500	104.54002		9.63000	104.28201			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.59500	102.66502		7.62000	102.61312			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	99.84597		0.00000	99.82631			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.02500	99.16463		9.08500	98.98548			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.29934		0.00000	101.27793			0.00	0	2,800,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.43000	104.92053		9.48500	104.61692			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	99.85241		0.00000	99.83355			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.72500	99.16868		8.78500	98.98954			3,490,000,000.00	400,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	6.11000	104.18808		6.13500	104.16704			6,721,000,000.00	1,100,000	10,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.68000	105.12376		7.70500	105.07452			0.00	0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.66500	107.54520		8.72500	107.35383			2,599,500,000.00	300,000	400,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.00268		100.89771	5.98802			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.08348		100.61875	6.06865			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.15295		0.00000	100.13388			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.15506		0.00000	100.13572			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.15597		0.00000	100.13649			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.16906		0.00000	100.14797			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.18409		0.00000	100.16111			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.38519		100.00000	0.38426			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.38519		100.00000	0.38426			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.98000	95.85082		9.03000	95.54372			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.53000	100.99499		7.55500	100.92531			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.09500	103.46257		9.15000	103.17291			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.70496		0.00000	100.68819			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.88000	104.12728		8.93500	103.82145			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.10685		0.00000	100.08996			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.33000	104.20432		9.38000	103.85646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.37968		0.00000	101.36222			0.00	22,000,000	25,500,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.21339		0.00000	101.82231			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.08675		0.00000	102.76979			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.48641		0.00000	100.46827			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.63603		0.00000	101.61880			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.14089		0.00000	101.12256			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.28000	105.95930		7.30500	105.90689			1,456,000,000.00	200,000	760,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	103.11847		0.00000	103.09838			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.62000	113.84869		8.69000	113.50893			5,172,000,000.00	600,000	800,000.00
NBK4	On 28/10/2024	Spot Bond	10.64000	34.81364		10.68500	34.65658			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.68000	102.58513		7.70500	102.54204			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.61864		0.00000	100.59791			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.65095		0.00000	100.62914			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.03000	103.73611		8.05500	103.67128			2,409,000,000.00	300,000	400,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.12568		0.00000	101.10638			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	99.91957		0.00000	99.89930			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.13920		0.00000	101.11699			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.95293		0.00000	100.93144			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.78530		0.00000	100.76380			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	99.78123		0.00000	101.63238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	89.70726		0.00000	89.68878			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.56562		0.00000	101.54589			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.54845		0.00000	100.52799			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.59584		0.00000	100.57362			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.46949		0.00000	100.44890			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.83461		0.00000	100.81237			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	85.93655		0.00000	85.91744			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.26533		0.00000	101.24730			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.14733		0.00000	100.12629			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.25807		0.00000	101.23788			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.18945		0.00000	101.17036			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.88304		0.00000	100.86218			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.14739		0.00000	101.12898			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.13663		0.00000	101.11809			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.13578		0.00000	101.11725			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.41625		0.00000	100.39712			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.31923		0.00000	101.29771			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.81000	107.02496		9.85500	106.70763			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.31070		0.00000	101.28932			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.84500	105.83580		9.89000	105.51269			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.31923		0.00000	101.29771			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.17932		0.00000	101.16008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.48716		0.00000	101.46781			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.53000	104.32627		8.55500	104.27133			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.61698		0.00000	100.59377			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.86572		0.00000	101.84246			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.00000	104.21369		10.07000	103.74485			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.97942		0.00000	100.95657			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.76228		0.00000	100.74507			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.11500	110.02687		12.17500	109.77555			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	109.77484		0.00000	109.74236			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.55792		0.00000	102.54287			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.99452		0.00000	101.96890			0.00	40,000,000	40,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.10000	165.45085		2.11000	165.34153			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.62500	106.44046		8.68000	106.15121			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.27580		0.00000	101.25746			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.23704		0.00000	101.21963			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.25500	105.38628		9.31000	105.10018			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	99.99988		0.00000	99.98191			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98406			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.24945		0.00000	100.23307			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	99.99992		0.00000	99.98303			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	99.99994		0.00000	99.98238			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.45500	106.57078		9.51000	106.22426			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98244			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	99.99993		0.00000	99.98197			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.65500	105.32669		9.71000	105.04237			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.98069			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98149			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	99.99993		0.00000	99.98169			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	99.99962		0.00000	99.97629			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	99.99972		0.00000	99.97801			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	99.99992		0.00000	99.98114			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.48000	113.63000		8.55000	113.32365			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.83000	120.77169		8.88500	120.37953			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	168.96947		2.00500	168.77229			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.18500	124.01918		9.23000	123.57008			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.51627		0.00000	100.49692			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.42765		0.00000	100.40800			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.20665		0.00000	101.18851			0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.18358		0.00000	101.16328			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.90935		0.00000	99.89101			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	99.90595		0.00000	99.88694			0.00	0	10,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.90703		0.00000	101.88428			0.00	0	10,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.42112		0.00000	102.39087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.01879		100.00000	18.97117			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.98710		100.00000	39.88917			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.81000		103.43314		6.83500	103.37992			7,491,000,000.00	1,100,000	20,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.15742		100.00000	14.12312			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.99000		0.00000	99.21000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		62.00057		100.00000	61.84872			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.15082		0.00000	100.13202			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.52017		0.00000	100.50193			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.48837		0.00000	101.46977			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.41405		0.00000	101.39549			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.45725		0.00000	101.44123			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.58276		0.00000	101.56406			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.38395		0.00000	101.36410			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.30278		0.00000	101.28372			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.18694		0.00000	101.16845			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.16723		0.00000	101.14906			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.28865		0.00000	101.26741			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.23171		0.00000	101.21254			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.19052		0.00000	101.17199			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.35700		0.00000	101.33471			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.28542		0.00000	101.26541			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.23350		0.00000	101.21430			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.43253		0.00000	101.40908			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.34804		0.00000	101.32706			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond		0.00000	101.28363		0.00000	101.26364			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.42945		0.00000	100.41062			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.44187		0.00000	100.42250			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.44746		0.00000	100.42784			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.45987		0.00000	100.43971			0.00	0	2,900,000,000.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.51320		0.00000	100.49071			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.52559		0.00000	100.50256			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.47230		0.00000	100.45062			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.58000	104.56339		6.60500	104.53673			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.48000	97.98216		6.50500	97.95743			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.88500	40.83093		7.93000	40.61804			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.58000	111.05329		6.60500	111.00072		6,649,974,207,240,000.00	10,634,378,000	34,323,172,600.00	
R158	On 15/09/2015	Spot Bond		6.58000	111.05329		6.60500	111.00072			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.48000	91.95466		6.50500	91.90939			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.58000	117.10804		6.60500	117.02952			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.41000	86.40913		6.43500	86.34582			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.06500	123.39797		8.11000	122.97491		9,751,829,169,807,000.00	09,154,267,800	06,261,899,900.00	
R187P	On 21/12/2026	Spot Bond		7.80500	38.16010		7.85000	37.94471			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.72500	35.71907		7.77000	35.50208			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.59000	285.29220		1.60000	284.95795		73,030,989,600,000.00	45,931,440,000	23,328,847,700.00	
R201	On 21/12/2014	Spot Bond		6.11000	105.13308		6.13500	105.10130			0.00	0	70,065,881,800.00
R202	On 07/12/2033	Spot Bond		1.75000	228.53506		1.84000	225.43167		514,115,734,650,000.00	93,780,419,800	51,421,100,000.00	
R2023	On 28/02/2023	Spot Bond		7.93000	100.60668		7.98000	100.27626		2,480,033,751,000,000.00	12,740,700,000	78,798,253,900.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.16500	104.65955		7.22500	104.46178			1,390,663,448,000,000.00	94,091,200,000	09,727,100,000.00
R2030	On 31/01/2030	Spot Bond	8.62500	97.11237		8.67500	96.68154			1,457,984,662,500,000.00	69,041,700,000	66,156,100,000.00
R2037	On 31/01/2037	Spot Bond	8.83000	99.37326		8.87500	98.92423			813,720,378,056,000.00	92,154,063,200	71,047,154,900.00
R204	On 21/12/2018	Spot Bond	7.37000	105.74348		7.44000	105.45063			3,059,832,380,000,000.00	15,174,000,000	18,388,983,000.00
R2048	On 28/02/2048	Spot Bond	8.90000	100.35357		8.94500	99.85956			332,722,940,000,000.00	37,384,600,000	06,876,806,500.00
R207	On 15/01/2020	Spot Bond	7.57500	101.05789		7.63000	100.79055			3,263,576,640,000,000.00	30,835,200,000	48,395,569,600.00
R208	On 31/03/2021	Spot Bond	7.73000	95.80444		7.78500	95.50558			6,013,339,379,000,000.00	77,922,300,000	96,742,318,800.00
R209	On 31/03/2036	Spot Bond	8.74000	76.77646		8.78500	76.40689			3,802,455,864,000,000.00	35,063,600,000	76,645,900,000.00
R210	On 31/03/2028	Spot Bond	1.75000	168.10032		1.79000	167.24644			58,120,191,675,000.00	33,211,538,100	28,824,351,800.00
R211	On 31/01/2017	Spot Bond	0.91000	128.77013		0.91000	128.72028			29,848,000,000,000.00	32,800,000,000	27,801,679,200.00
R212	On 31/01/2022	Spot Bond	1.53000	134.21616		1.53000	134.16192			24,204,600,000,000.00	15,820,000,000	55,834,300,000.00
R213	On 28/02/2031	Spot Bond	8.62000	87.32942		8.67500	86.87811			783,964,864,000,000.00	90,947,200,000	21,973,146,900.00
R214	On 28/02/2041	Spot Bond	8.83000	77.67148		8.87500	77.28646			1,494,194,972,671,000.00	69,218,003,700	18,468,700,000.00
R226C	On 15/09/2014	Spot Bond	6.08000	98.10436		6.10500	98.08062			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.64000	94.81417		6.66500	94.77859			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.48000	91.95466		6.50500	91.90939			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.40000	89.19423		6.42500	89.13970			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.41000	86.40913		6.43500	86.34582			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.16500	99.49584		6.19000	99.47702			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.11500	96.55270		6.14000	96.52302			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.55000	93.26156		6.57500	93.22056			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.42000	90.48422		6.44500	90.43378			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.40000	87.70540		6.42500	87.64594			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.46000	84.85837		6.48500	84.79045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond	7.14000	80.55362		7.20000	80.39430			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.19000	77.64260		7.25000	77.46653			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.37500	74.40404		7.44500	74.18439			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.35500	71.82142		7.42500	71.58525			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.33500	69.34183		7.40500	69.09050			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.32500	66.92472		7.39500	66.65965			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.53500	63.76998		7.59000	63.55174			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.51500	61.53269		7.57000	61.30588			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.65000	58.76053		7.70500	58.52836			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.62000	56.71989		7.67500	56.48083			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.59000	54.76595		7.64500	54.52069			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.56000	52.89463		7.61500	52.64381			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.52000	51.14679		7.57500	50.89078			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.48000	49.47580		7.53500	49.21512			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.00500	45.32262		8.05000	45.11557			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.96500	43.75614		8.01000	43.54683			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.92500	42.26009		7.97000	42.04885			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.88500	40.83093		7.93000	40.61804			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.84500	39.46532		7.89000	39.25106			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.80500	38.16010		7.85000	37.94471			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.76500	36.91229		7.81000	36.69600			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.72500	35.71907		7.77000	35.50208			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.95231		0.00000	100.92626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	99.91230		0.00000	99.89015			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.96842		0.00000	100.94264			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.84938		0.00000	100.82496			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.90659		100.00000	15.86805			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.88828		100.00000	5.87386			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.97773		100.00000	19.92933			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.49381		0.00000	101.47396			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.01208		0.00000	100.99233			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.44878		0.00000	101.42770			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.90914		0.00000	101.89055			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.72926		0.00000	101.71143			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.02906		0.00000	101.01139			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.13157		0.00000	100.11513			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.60322		0.00000	100.58304			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.03676		0.00000	100.01839			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.74428		0.00000	100.72369			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.34485		0.00000	100.32426			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.44974		0.00000	101.42916			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.88113		0.00000	100.86333			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.59815		0.00000	100.57810			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.62323		0.00000	101.60395			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.55448		0.00000	101.53319			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.56558		0.00000	101.54576			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.25420		0.00000	100.22715			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	101.57218		0.00000	101.54112			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.70373		0.00000	100.67125			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.63157		0.00000	100.60241			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.63157		0.00000	100.60241			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.63741		0.00000	101.60776			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	101.82694		0.00000	101.79385			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	102.04659		0.00000	102.01758			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	105.90580		12.35000	105.87075			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	101.70890		0.00000	101.68472			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	12.86961		100.00000	12.83843			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	101.59885		0.00000	101.57608			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.13071		0.00000	100.10891			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.81608		0.00000	100.79411			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.65902		0.00000	100.63692			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	99.90888		0.00000	99.88593			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.76007		100.00000	2.75331			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	14.98761		100.00000	14.95090			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.89528		100.00000	12.84819			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	22.08288		100.00000	22.02938			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.25022		0.00000	100.20843			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.93715		0.00000	100.89414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	9.03000	105.58697		9.08500	105.27502			2,709,000,000.00	300,000	580,000,000.00
RW23	On 10/12/2023	Spot Bond	9.18000	106.31815		9.23000	105.97460			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.77000	108.22481		9.82500	107.76394			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	99.00022		0.00000	99.07586			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.83000	106.62614		7.85500	106.54524			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	99.91749		0.00000	99.89668			0.00	0	50,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.21500	101.05556		9.27500	105.66874			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.61678		0.00000	100.59537			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.41471		0.00000	101.39154			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.47852		0.00000	100.45658			0.00	0	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.62160		0.00000	100.59924			0.00	60,000,000	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.61052		0.00000	100.58857			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.68000	101.80077		7.70500	101.75544			3,072,000,000.00	400,000	1,050,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.97000	99.11200		9.04000	98.86543			2,691,000,000.00	300,000	580,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.04000	109.15147		8.06500	109.09587			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.90000	109.33178		7.92500	109.27646			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.83000	109.42209		7.85500	109.36692			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.56500	100.61164		8.62500	100.41953			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.97500	109.23513		8.00000	109.17966			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.94000	109.28021		7.96500	109.22482			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.27967		0.00000	101.25856			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	99.85255		0.00000	101.05652			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.43862		0.00000	101.41394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond		0.00000	101.00600		0.00000	100.98515			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.21500	103.41852		8.27500	103.22178			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.84379		0.00000	100.82489			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.16562		0.00000	101.14563			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.30966		0.00000	105.28364			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.88000	110.91041		8.93500	110.58731			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.71500	102.52850		9.76000	102.18301			388,600,000,000.00	40,000,000	20,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.15318		0.00000	100.13128			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.51083		0.00000	100.49464			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.19157		0.00000	100.17298			0.00	60,000,000	30,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.63064		0.00000	102.60952			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.47000	101.55681		8.54000	101.25030			15,246,000,000.00	1,800,000	1,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	10.57308		100.00000	10.54942			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.47000	106.65871		9.52000	106.30946			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.72240		0.00000	100.70411			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		8.76500	95.78845		8.81000	95.44569			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.43000	95.75199		9.48500	95.44610			3,772,000,000.00	400,000	500,000.00
SBS9	On 07/07/2016	Spot Bond		7.63000	111.55224		7.65500	111.47854			5,341,000,000.00	700,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.12000	273.98261		2.13000	273.65945			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.55500	126.63820		1.55500	126.58693			0.00	0	20,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.21792		0.00000	106.25000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SGI001	On 30/05/2014	Spot Bond	0.00000	100.26041	0.00000	100.24025	0.00000	100.24025			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	10.13022	100.00000	10.10568	100.00000	10.10568			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000	124.61316	2.18000	124.56058	2.18000	124.56058			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.86005	6.50000	100.84242	6.50000	100.84242			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.42778	0.00000	101.40405	0.00000	101.40405			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.05452	0.00000	101.03395	0.00000	101.03395			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.71232	0.00000	102.69042	0.00000	102.69042			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.19500	102.26667	9.25500	102.08362	9.25500	102.08362			3,678,000,000.00	400,000	500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.45609	0.00000	102.43317	0.00000	102.43317			0.00	31,800,000	7,950,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.84358	0.00000	100.82326	0.00000	100.82326			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.16987	0.00000	101.14950	0.00000	101.14950			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	101.06143	0.00000	101.04323	0.00000	101.04323			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.39559	0.00000	100.37806	0.00000	100.37806			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.51979	100.00000	13.48704	100.00000	13.48704			0.00	0	800,000,000.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.42822	0.00000	101.40702	0.00000	101.40702			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.88000	106.07623	7.90500	106.00201	7.90500	106.00201			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.97000	101.34920	9.04000	101.08389	9.04000	101.08389			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.51500	100.75280	8.57500	100.56049	8.57500	100.56049			255,450,000,000.00	30,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.05450	0.00000	100.03713	0.00000	100.03713			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.01811	0.00000	99.99981	0.00000	99.99981			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.37351		0.00000	100.35635			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.01830		0.00000	99.99987			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.45427		0.00000	100.43340			0.00	0	680,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.26500		106.40512		8.32500	106.26575			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.80361		0.00000	100.78434			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.18486		0.00000	101.16613			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.71623		0.00000	100.69618			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.28000		95.32873		9.33500	95.06806			11,136,000,000.00	1,200,000	2,940,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		99.77678		0.00000	101.66475			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.22629		0.00000	101.20449			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.56671		0.00000	100.54557			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.33800		88.05007		9.39300	87.77694			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.40000		87.76705		9.45500	87.49486			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.35500		104.42427		7.38000	104.38934			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.83500		95.59523		8.89000	95.34243			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.35664		0.00000	101.33475			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.34500		101.23458		8.40500	101.04159			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.29000		108.09791		2.29000	108.05198			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.32000		102.13052		8.39000	101.84752			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.39329		0.00000	100.37595			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		99.89352		0.00000	99.86694			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.48500		111.73433		9.53000	111.36303			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.49120		0.00000	101.47241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond	0.00000	100.86510	0.00000	100.84565				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.28593	0.00000	101.26515				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.85000	78.39087	9.90500	78.00313				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.64303	0.00000	100.62502				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.61756	0.00000	100.59685				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.11628	0.00000	100.09689				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98398				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.91916	0.00000	99.90299				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.69404	0.00000	99.67794				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.57700	0.00000	99.56073				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.56026	0.00000	99.54398				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.98371	0.00000	99.96742				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.01595	0.00000	98.99955				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.86968	0.00000	99.85339				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	99.88586	0.00000	99.86955				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.77198	0.00000	99.75569				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.70707	0.00000	99.69080				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.69106	0.00000	99.67480				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.64019	0.00000	99.62383				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1087	On 11/08/2014	Spot Bond	0.00000		98.67141		0.00000	98.65500			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000		99.64013		0.00000	99.62377			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000		99.57590		0.00000	99.55958			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		98.55861		0.00000	98.54223			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	100.00000		92.63959	100.00000	100.00000	92.40506			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000	80.21978			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond	100.00000		93.11224	100.00000	100.00000	92.87532			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	100.00000		91.93955	100.00000	100.00000	100.00000			0.00	0	0.00
SY1097	On 21/08/2014	Spot Bond	100.00000		80.04386	100.00000	100.00000	100.00000			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	100.00000		79.86871	100.00000	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.04000		108.70894	7.06500	7.06500	108.65487			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.66500		103.65024	8.71000	8.71000	103.30042			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		91.79445	100.00000	100.00000	91.57589			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		86.27459	100.00000	100.00000	86.07348			0.00	0	12,200,000,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000		25.66028	100.00000	100.00000	30.51550			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.54637	0.00000	0.00000	100.52810			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.36029	0.00000	0.00000	100.34200			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.05061	0.00000	0.00000	100.03374			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		99.80169	0.00000	0.00000	101.48099			0.00	3,920,000,000	1,960,000,000.00
TFS120	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	0.00000	98.87397			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.03346	0.00000	0.00000	100.01673			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.11658	0.00000	0.00000	101.09866			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.17666	0.00000	0.00000	101.15777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS124	On 18/06/2014	Spot Bond	0.00000	99.57029		0.00000	99.55437			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.29964		0.00000	97.28210			0.00	3,600,000,000	1,200,000,000.00
TFS126	On 21/11/2014	Spot Bond	100.00000	66.59265		100.00000	66.44486			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.41716		0.00000	100.39887			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.83000	104.43695		7.85500	104.36481			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.57529		0.00000	100.55581			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.59136		0.00000	100.57134			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.66584		7.83000	102.64406			0.00	0	450,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.56645		0.00000	100.54727			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.58654		0.00000	100.56668			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.30369		0.00000	102.28204			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.56645		0.00000	100.54727			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.58654		0.00000	100.56668			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.43899		7.16000	102.41908			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.62589		0.00000	100.60470			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.62268		0.00000	100.60160			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.69960		0.00000	100.67593			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.68920		0.00000	100.66588			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.00188		0.00000	100.96796			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.96627		0.00000	100.93356			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.56564		0.00000	100.54648			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.59136		0.00000	100.57134			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.92161		8.73000	102.89732			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.56323		0.00000	100.54415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.58654	0.00000	100.56668				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.84000	100.55470	8.91000	100.29453				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.70190	0.00000	100.68296				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.73755	0.00000	100.71766				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.62749	0.00000	100.60625				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.61867	0.00000	100.59772				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.77417	0.00000	100.75331				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.69800	0.00000	100.67439				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.69480	0.00000	100.67129				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.83919	0.00000	100.81659				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.94647	0.00000	100.91443				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.94964	0.00000	100.91750				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.17742	0.00000	101.14574				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.59928	0.00000	100.57924				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.27638	101.06155	6.26087				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.56323	0.00000	100.54415				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.89199	0.00000	100.87406				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.63552	0.00000	100.61400				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.66758	0.00000	100.64499				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.00504	0.00000	100.97102				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.99117	0.00000	100.97231				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.58708	0.00000	100.56745				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.59521	0.00000	100.57531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.58708		0.00000	100.56745			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.59521		0.00000	100.57531			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.59928		0.00000	100.57924			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.58219		0.00000	100.56273			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.59521		0.00000	100.57531			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.63993		0.00000	100.61854			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.63993		0.00000	100.61854			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.63993		0.00000	100.61854			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.70493		0.00000	100.68135			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.72116		0.00000	100.69705			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.70087		0.00000	100.67743			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.02472		0.00000	100.99043			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	101.04490		0.00000	101.00994			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	101.03683		0.00000	101.00214			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.33000	103.89018		8.35500	103.84428			3,332,000,000.00	400,000	970,000,000.00
TL20	On 22/02/2020	Spot Bond		9.72500	85.52971		9.78000	85.29870			0.00	0	13,000,000,000.00
TN17	On 14/11/2017	Spot Bond		8.00500	103.91309		8.06500	103.70781			9,606,000,000.00	1,200,000	3,880,000,000.00
TN20	On 17/09/2020	Spot Bond		8.98500	109.04349		9.04000	108.74493			368,385,000,000.00	41,000,000	27,630,711,200.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.73408		100.00000	0.73176			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.12000	110.95514		9.17000	110.59478			364,800,000,000.00	40,000,000	11,000,000,000.00
TN25	On 19/08/2025	Spot Bond		9.31500	103.66001		9.31000	103.66866			93,150,000,000,000.00	10,000,000,000	20,480,000,000.00
TN27	On 14/11/2027	Spot Bond		9.31500	97.04006		9.31000	97.05316			139,110,105,672,000.00	14,933,988,800	7,275,740,900.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.94716		0.00000	101.92893			0.00	0	400,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.07601		0.00000	101.05743			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/08/2014	Spot Bond		0.00000	100.19290		0.00000	100.17422			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.13826		0.00000	100.11851			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.14189		0.00000	100.12164			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.14218		0.00000	100.12188			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.15974		0.00000	100.13690			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.19623		0.00000	100.16815			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.03224		0.00000	101.01436			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.85159		0.00000	100.83238			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.86993		0.00000	100.85030			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.63707		0.00000	100.61904			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.68114		0.00000	100.66187			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.77029		100.00000	9.74511			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.89755		0.00000	99.88292			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.89437		0.00000	97.87853			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	97.20049		0.00000	97.18449			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	97.01330		0.00000	96.99750			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.68112		0.00000	99.66593			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	99.02297		0.00000	99.00746			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	95.95295		0.00000	95.93643			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	98.68013		0.00000	98.66299			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	95.03585		0.00000	95.01668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP159	On 21/08/2014	Spot Bond	0.00000	98.45959		0.00000	98.44266			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.64791		0.00000	94.63312			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.64952		0.00000	94.63087			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.96509		0.00000	97.94799			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.48394		0.00000	94.46561			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.25896		0.00000	94.24074			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.49915		0.00000	97.48214			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.03681		0.00000	94.01869			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.01694		100.00000	11.98684			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.11814		0.00000	100.10125			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.68330		0.00000	100.66663			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.62674		0.00000	100.61025			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.61663		0.00000	100.59997			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.59930		0.00000	100.58310			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.58695		0.00000	100.57018			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.48029		0.00000	100.46373			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.11641		0.00000	100.09978			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.69003			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.69367		0.00000	100.67493			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.50603			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.62272		0.00000	100.60588			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.13000	110.13423		9.18500	109.82064			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.65926		0.00000	100.63717			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.07128		0.00000	101.04714			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.50500	103.80684		9.56500	103.61195			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.95697		0.00000	100.93938			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.95809		0.00000	100.94039			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.26788		0.00000	100.24839			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.27679		0.00000	100.25665			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.27724		0.00000	100.25707			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.05525		0.00000	101.03576			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.08522		0.00000	101.06519			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.94000	110.05239		6.96500	109.98210			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.39000	237.61352		1.39000	237.51839			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.88000	101.90110		6.90500	101.85750			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.67000	103.37578		7.73000	103.19199			0.00	0	9,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.92500	104.23339		7.99500	103.91859			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.20000	103.59426		8.25500	103.30850			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.27000	103.68205		8.32500	103.36396			0.00	0	2,550,000,000.00
Z014	On 30/06/2015	Spot Bond		6.53000	93.12949		6.55500	93.08793			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.14500	99.34769		6.17000	99.32838			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.46000	91.42644		6.48500	91.37930			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		6.12500	96.89922		6.15000	96.87074			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.53000	93.11296		6.55500	93.07135			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.31500	68.05901		7.38500	67.79998			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	37.53482		100.00000	37.46361			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	19.86765		100.00000	19.82996			0.00	0	0.00

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 j-Bonds :</b>										67,723,509,974,871,000.00	9,932,999,400	87 637 173 900.00
<b>Grand Total:</b>										67,723,510,411,338,400.00	9,933,039,383	87 640 592 899.00