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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 21/10/2014	Any day expiry		10.97300	10.97300		11.03890	11.03890		10.77	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry		10.98110	10.98110		11.03890	11.03890		11.05	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	0.43020	0.00043	5.78740	0.00579	0.430	17.51	0.00	0	5,000.00
\$ / R	On 27/10/2014	Any day expiry		10.98660	10.98660		11.04620	11.04620		9.90	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	278.99740	0.27900	227.14180	0.22714	278.997	12.92	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	2.16940	0.00217	5.72500	0.00573	2.169	14.31	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	395.56940	0.39557	339.52500	0.33953	395.569	14.31	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		10.99020	10.99020		11.04980	11.04980		10.29	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	16.29800	0.01630	14.26410	0.01426	16.298	11.91	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.08	Call	35.38880	0.03539	61.45070	0.06145	35.389	10.97	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	180.91420	0.18091	140.21040	0.14021	180.914	11.57	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	0.53250	0.00053	1.71820	0.00172	0.533	16.58	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.01430	0.00001	0.02050	0.00002	0.014	34.95	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		10.99200	10.99200		11.05160	11.05160		10.47	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	373.60310	0.37360	321.27110	0.32127	373.603	13.24	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	2.09020	0.00209	5.73370	0.00573	2.090	14.32	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	510.09020	0.51009	454.13370	0.45413	510.090	14.32	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry		11.00090	11.00090		11.06050	11.06050		10.53	0.00	0	0.00

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 04/11/2014	Any day expiry	10.16	Put	0.25400	0.00025	0.40480	0.00040	0.254	14.65	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	102.09010	0.10209	0.00000	0.00000	102.090	10.63	976,000.00	8,000	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.81910	0.00082	1.91360	0.00191	0.819	16.44	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.00260	11.00260	11.06230	11.06230		10.63	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	275.12700	0.27513	331.50470	0.33150	275.127	11.73	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	35.24040	0.03524	52.46260	0.05246	35.240	11.80	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.01150	11.01150	11.07130	11.07130		10.60	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.01510	11.01510	11.07480	11.07480		10.66	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.03830	11.03830	11.09820	11.09820		10.95	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	53.51340	0.05351	40.61350	0.04061	53.513	10.53	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.42230	0.00042	0.41170	0.00041	0.422	23.06	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.04010	11.04010	11.10010	11.10010		11.00	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	221.16020	0.22116	185.46700	0.18547	221.160	11.53	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	16.68000	0.01668	21.36520	0.02137	16.680	15.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.04380	11.04380	11.10380	11.10380		11.01	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.06580	11.06580	11.12630	11.12630		11.04	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.06760	11.06760	11.12810	11.12810		11.04	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.06950	11.06950	11.13000	11.13000		11.06	356,028,328.50	32,163	944,496.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.22710	0.00023	0.23400	0.00023	0.227	17.25	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.67170	0.00067	0.65570	0.00066	0.672	15.71	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	1.98550	0.00199	1.84200	0.00184	1.986	14.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.74880	0.00275	2.51360	0.00251	2.749	13.77	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.94430	0.00394	3.66640	0.00367	3.944	13.17	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	974.66350	0.97466	1,034.93350	1.03493	974.664	12.60	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	5.16350	0.00516	4.93350	0.00493	5.164	12.60	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	778.60910	0.77861	838.74520	0.83875	778.609	11.44	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	10.25520	0.01026	9.84340	0.00984	10.255	11.21	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	10.56640	0.01057	10.14100	0.01014	10.566	11.15	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	10.88820	0.01089	10.44830	0.01045	10.888	11.10	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	11.56530	0.01157	11.09400	0.01109	11.565	10.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	12.29000	0.01229	11.78340	0.01178	12.290	10.87	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	13.89650	0.01390	13.30650	0.01331	13.897	10.64	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	14.33330	0.01433	13.71980	0.01372	14.333	10.58	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	16.24290	0.01624	15.51830	0.01552	16.243	10.35	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	16.77690	0.01678	16.00680	0.01601	16.777	10.29	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	18.85140	0.01885	17.03460	0.01703	18.851	10.32	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	22.33400	0.02233	18.71230	0.01871	22.334	10.36	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	29.22080	0.02922	21.91710	0.02192	29.221	10.43	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	34.06270	0.03406	25.87290	0.02587	34.063	10.47	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	47.66370	0.04766	37.23530	0.03724	47.664	10.57	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	394.06050	0.39406	443.08830	0.44309	394.061	10.61	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	386.51050	0.38651	435.17910	0.43518	386.511	10.63	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	357.08820	0.35709	404.27450	0.40427	357.088	10.68	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	342.85930	0.34286	389.27600	0.38928	342.859	10.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	76.36670	0.07637	61.89280	0.06189	76.367	10.72	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	79.45850	0.07946	64.58990	0.06459	79.459	10.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	302.16870	0.30217	346.18050	0.34618	302.169	10.79	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	276.75460	0.27675	319.09440	0.31909	276.755	10.85	0.00	0	13,000.00

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 12/12/2014	Foreign Exchange Future	10.93	Put	119.11420	0.11911	99.67060	0.09967	119.114	10.89	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	123.24450	0.12324	103.36740	0.10337	123.245	10.90	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	127.46180	0.12746	107.15220	0.10715	127.462	10.92	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	219.38490	0.21938	257.37480	0.25737	219.385	10.99	548,462.25	2,500	37,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	149.88490	0.14988	127.37480	0.12737	149.885	10.99	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	189.76060	0.18976	224.52240	0.22452	189.761	11.10	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	177.51220	0.17751	209.26800	0.20927	177.512	11.24	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	204.09860	0.20410	174.35470	0.17435	204.099	11.29	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	162.34870	0.16235	190.12670	0.19013	162.349	11.43	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	155.24510	0.15525	181.06130	0.18106	155.245	11.53	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	138.79780	0.13880	162.42840	0.16243	138.798	11.76	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	269.29780	0.26930	232.42840	0.23243	269.298	11.76	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	124.09540	0.12410	145.69970	0.14570	124.095	12.00	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	101.52870	0.10153	119.87910	0.11988	101.529	12.42	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	88.90950	0.08891	105.36100	0.10536	88.910	12.71	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	77.95590	0.07796	92.70830	0.09271	77.956	12.99	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	501.97300	0.50197	455.19590	0.45520	501.973	13.18	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	56.55090	0.05655	67.79360	0.06779	56.551	13.70	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	54.29010	0.05429	65.07960	0.06508	54.290	13.80	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	53.19910	0.05320	63.76900	0.06377	53.199	13.85	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	42.75100	0.04275	51.25770	0.05126	42.751	14.40	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	40.33680	0.04034	48.38220	0.04838	40.337	14.55	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	34.66110	0.03466	41.60710	0.04161	34.661	14.95	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	32.18910	0.03219	38.65150	0.03865	32.189	15.15	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	29.93050	0.02993	35.94810	0.03595	29.931	15.35	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	29.39610	0.02940	35.30900	0.03531	29.396	15.40	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	26.89830	0.02690	32.31490	0.03231	26.898	15.66	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	957.39830	0.95740	902.31490	0.90231	957.398	15.66	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	26.43110	0.02643	31.75480	0.03175	26.431	15.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	22.65410	0.02265	27.22050	0.02722	22.654	16.16	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	14.28880	0.01429	19.24760	0.01925	14.289	16.58	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	13.90390	0.01390	18.75200	0.01875	13.904	16.59	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	1.89490	0.00189	2.75460	0.00275	1.895	17.45	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	1.58900	0.00159	2.32230	0.00232	1.589	17.52	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.93440	0.00093	1.38650	0.00139	0.934	17.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.90680	0.00091	1.30890	0.00131	0.907	17.82	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.31200	0.00031	0.43830	0.00044	0.312	24.98	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.07500	11.07500	11.13560	11.13560		11.00	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	75.27810	0.07528	61.10170	0.06110	75.278	10.65	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	237.05220	0.23705	202.61600	0.20262	237.052	11.47	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	30.42190	0.03042	36.33600	0.03634	30.422	15.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	1.08330	0.00108	1.04320	0.00104	1.083	21.02	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.08230	11.08230	11.32100	11.32100		11.24	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	246.67930	0.24668	0.00000	0.00000	246.679	11.52	7,567,400.00	30,000	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	121.65970	0.12166	0.00000	0.00000	121.660	12.27	3,488,600.00	30,000	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	359.35970	0.35936	0.00000	0.00000	359.360	12.27	3,698,400.00	10,000	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.08970	11.08970	11.15080	11.15080		11.15	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.16230	11.16230	11.22400	11.22400		11.19	0.00	0	2,300.00

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\$ / R	On 28/01/2015	Any day expiry	10.80	Put	101.88310	0.10188	87.74410	0.08774	101.883	10.56	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	8.54850	0.00855	12.65390	0.01265	8.549	22.10	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.21650		11.21650	11.27870		11.53	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	118.22030	0.11822	101.80640	0.10181	118.220	10.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	29.71150	0.02971	28.73120	0.02873	29.712	24.80	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.21850	11.21850	11.28070	11.28070		11.54	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.22040	11.22040	11.28260	11.28260		11.55	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.25330	11.25330	11.31580	11.31580		11.74	11,219,540.10	997	121,396.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	21.82860	0.02183	19.44870	0.01945	21.829	11.32	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	37.64210	0.03764	33.46240	0.03346	37.642	10.94	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	60.79720	0.06080	54.51780	0.05452	60.797	10.74	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	109.43000	0.10943	95.81860	0.09582	109.430	10.64	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	122.15790	0.12216	107.32040	0.10732	122.158	10.73	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	161.72430	0.16172	143.34950	0.14335	161.724	10.97	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	282.51820	0.28252	308.22370	0.30822	282.518	12.29	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	227.04940	0.22705	247.71600	0.24772	227.049	13.02	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	175.40170	0.17540	191.12620	0.19113	175.402	13.93	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	151.55880	0.15156	164.97100	0.16497	151.559	14.48	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	88.93450	0.08893	96.52570	0.09653	88.935	16.63	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	63.64250	0.06364	68.79830	0.06880	63.643	18.08	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	43.11190	0.04311	44.02680	0.04403	43.112	23.04	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.27460	11.27460	11.33730	11.33730		11.77	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	130.59970	0.13060	113.29110	0.11329	130.600	10.81	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	42.25690	0.04226	44.72370	0.04472	42.257	25.20	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.28430	11.28430	11.34710	11.34710		11.90	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	308.03100	0.30803	279.92780	0.27993	308.031	11.67	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	142.72640	0.14273	154.39460	0.15439	142.726	15.22	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.33700	11.33700	11.40030	11.40030		12.08	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	136.41310	0.13641	124.72360	0.12472	136.413	10.69	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.72790	0.05273	53.49780	0.05350	52.728	24.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.39600	11.39600	11.45960	11.45960		12.32	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	148.65010	0.14865	135.82950	0.13583	148.650	10.92	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	57.10590	0.05711	62.31400	0.06231	57.106	24.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.42850	11.42850	11.49220	11.49220		12.49	5,028,540.00	440	19,488.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	137.84190	0.13784	125.39850	0.12540	137.842	11.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	142.75010	0.14275	129.97980	0.12998	142.750	11.08	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	216.77370	0.21677	194.79800	0.19480	216.774	11.23	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	225.49510	0.22550	202.96840	0.20297	225.495	11.29	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	262.20340	0.26220	237.48930	0.23749	262.203	11.50	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	271.83070	0.27183	246.57360	0.24657	271.831	11.56	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	377.50630	0.37751	346.99910	0.34700	377.506	12.09	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	158.02420	0.15802	167.08600	0.16709	158.024	17.21	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	140.50430	0.14050	148.28030	0.14828	140.504	17.83	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	124.78170	0.12478	131.40860	0.13141	124.782	18.50	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.45700	11.45700	11.52080	11.52080		12.51	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	159.06230	0.15906	145.16650	0.14517	159.062	11.09	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	62.28420	0.06228	65.35320	0.06535	62.284	24.64	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.52460	11.52460	11.58880	11.58880		12.83	0.00	0	0.00

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 29/07/2015	Any day expiry	10.80	Put	167.43260		0.16743		152.88320	0.15288	167.433	11.21	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	73.33180		0.07333		79.88640	0.07989	73.332	24.53	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.58580		11.58580		11.65080	11.65080		13.01	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	175.01480		0.17501		160.45810	0.16046	175.015	11.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	79.66090		0.07966		81.44230	0.08144	79.661	24.60	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.62370		11.62370		11.68920	11.68920		13.16	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	119.91230		0.11991		109.21760	0.10922	119.912	11.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,152.26750		1.15227	1,206.44610	1.20645	1,152.268		11.31	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	233.67890		0.23368		215.58890	0.21559	233.679	11.47	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	864.12420		0.86412		911.14040	0.91114	864.124	11.47	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	461.45090		0.46145		483.00870	0.48301	461.451	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	355.04340		0.35504		370.51640	0.37052	355.043	15.56	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	273.54450		0.27354		284.80490	0.28480	273.545	17.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	188.85500		0.18886		191.50060	0.19150	188.855	21.93	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.65330		11.65330		11.71910	11.71910		13.16	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	180.72000		0.18072		166.36300	0.16636	180.720	11.42	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	85.13760		0.08514		88.61040	0.08861	85.138	24.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.71700		11.71700		11.78330	11.78330		13.31	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	185.62760		0.18563		172.25020	0.17225	185.628	11.49	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.75360		0.09575		104.11250	0.10411	95.754	24.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.77850		11.77850		11.84410	11.84410		13.45	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	190.77600		0.19078		177.06560	0.17707	190.776	11.60	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	91.57890		0.09158		95.87320	0.09587	91.579	24.06	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.81360		11.81360		11.87890	11.87890		13.58	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,069.89660		1.06990	1,117.44880	1.11745	1,069.897		11.82	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.83550		11.83550		11.90060	11.90060		13.69	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	194.74740		0.19475		180.18210	0.18018	194.747	11.68	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.29450		0.08729		88.03830	0.08804	87.295	23.88	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.06950		11.06950		11.13000	11.13000		11.06	55,347.50	5	1,515.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.25330		11.25330		11.31580	11.31580		11.74	0.00	0	194.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	32,347.27290		0.32347	35,356.37820	0.35356	32,347.273		11.85	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.42850		11.42850		11.49220	11.49220		12.49	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.62370		11.62370		11.68920	11.68920		13.16	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.85310		17.85310		17.94570	17.94570		10.58	446,327.50	25	34,259.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	91.88220		0.09188		74.26800	0.07427	91.882	10.29	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	119.22200		0.11922		98.21930	0.09822	119.222	10.35	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	745.21880		0.74522		677.80240	0.67780	745.219	11.84	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	33.36890		0.03337		41.34740	0.04135	33.369	13.51	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	27.06500		0.02707		33.06240	0.03306	27.065	13.91	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.98110		17.98110		18.07570	18.07570		10.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	546.03490		0.54603		493.86620	0.49387	546.035	11.35	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	747.44650		0.74745		686.21530	0.68622	747.446	11.92	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	848.34350		0.84834		783.45530	0.78346	848.344	12.19	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	18.11230		0.01811		21.38600	0.02139	18.112	16.35	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	11.84020		0.01184		13.26000	0.01326	11.840	17.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	11.77420		0.01177		13.18010	0.01318	11.774	17.79	0.00	0	2,416.00

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 16/03/2015		Foreign Exchange Future	18.13400	18.13400		18.22990	18.22990		11.54	0.00	0	2,572.00
£ / R	On 16/03/2015	19.00	Call	Foreign Exchange Future	277.90260	0.27790	306.98990	0.30699	277.903	13.17	0.00	0	570.00
£ / R	On 12/06/2015		Foreign Exchange Future	18.39700	18.39700		18.49450	18.49450		12.43	0.00	0	1,775.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.68790	18.68790		18.78830	18.78830		12.98	0.00	0	1,005.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10378	0.10378		0.10415	0.10415		9.15	0.00	0	15,519.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10563	0.10563		0.10601	0.10601		13.70	0.00	0	75.00
€ / R	On 27/10/2014		Any day expiry	13.98450	13.98450		14.11300	14.11300		9.17	0.00	0	0.00
€ / R	On 27/10/2014	14.00	Call	Any day expiry	58.19530	0.05820	142.16770	0.14217	58.195	9.17	0.00	0	5,000.00
€ / R	On 29/10/2014		Any day expiry	13.98920	13.98920		14.11780	14.11780		9.61	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.05510	14.05510		14.18470	14.18470		10.47	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.09390	14.09390		14.22450	14.22450		10.63	16,391,205.70	1,163	73,749.00
€ / R	On 12/12/2014	13.50	Put	Foreign Exchange Future	30.88330	0.03088	19.24780	0.01925	30.883	9.81	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	Foreign Exchange Future	80.72220	0.08072	53.92800	0.05393	80.722	10.14	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	Foreign Exchange Future	173.49180	0.17349	124.48640	0.12449	173.492	10.48	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	Foreign Exchange Future	258.82040	0.25882	192.05960	0.19206	258.820	10.80	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	Foreign Exchange Future	32.89260	0.03289	42.36500	0.04237	32.893	14.28	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	Foreign Exchange Future	26.31930	0.02632	33.65460	0.03365	26.319	14.79	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	Foreign Exchange Future	23.27090	0.02327	29.62480	0.02962	23.271	15.08	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	Foreign Exchange Future	4.13210	0.00413	5.82010	0.00582	4.132	17.12	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.33700	14.33700		14.47190	14.47190		11.27	0.00	0	28,443.00
€ / R	On 16/03/2015	13.80	Put	Foreign Exchange Future	157.00490	0.15700	125.02130	0.12502	157.005	10.26	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	Foreign Exchange Future	234.96200	0.23496	190.36290	0.19036	234.962	10.63	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	Foreign Exchange Future	243.76230	0.24376	197.85200	0.19785	243.762	10.67	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	Foreign Exchange Future	220.03310	0.22003	252.22400	0.25222	220.033	12.99	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	Foreign Exchange Future	210.63780	0.21064	241.05060	0.24105	210.638	13.12	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	Foreign Exchange Future	173.24840	0.17325	196.80010	0.19680	173.248	13.73	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	Foreign Exchange Future	169.01170	0.16901	191.80170	0.19180	169.012	13.81	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	Foreign Exchange Future	145.07400	0.14507	163.53640	0.16354	145.074	14.31	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.57060	14.57060		14.70850	14.70850		11.84	0.00	0	1,200.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.83450	14.83450		14.97660	14.97660		12.61	326,359.00	22	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 06/11/2014		Index Future	522.01000	522.01000		518.97600	518.97600			0.00	0	0.00
AL12	On 05/02/2015		Index Future	530.10500	530.10500		527.02900	527.02900			0.00	0	0.00
AL12	On 07/05/2015		Index Future	539.20100	539.20100		536.07900	536.07900			0.00	0	0.00
AL37	On 06/11/2014		Index Future	438.61000	438.61000		437.76800	437.76800			0.00	0	3.00
AL37	On 05/02/2015		Index Future	445.41100	445.41100		444.56100	444.56100			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	518.75300	518.75300		517.22900	517.22900			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	526.79700	526.79700		525.25500	525.25500			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	472.80800	472.80800		470.97700	470.97700			0.00	0	582.00
ALBI	On 05/02/2015		Index Future	480.13900	480.13900		478.28500	478.28500			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	488.37800	488.37800		486.49800	486.49800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.71390		9.71390		9.74260	9.74260		8.07	0.00	0	12,064.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	33.03190		0.03303		28.50520	0.02851	33.032	8.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	171.34030		0.17134		155.90350	0.15590	171.340	8.41	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	30.31780		0.03032		36.58580	0.03659	30.318	9.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	2.29570		0.00230		2.85600	0.00286	2.296	12.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	1.96770		0.00197		2.44670	0.00245	1.968	12.42	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.80890		9.80890		9.83870	9.83870		9.91	0.00	0	7,626.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.90010		9.90010		9.93030	9.93030		11.06	0.00	0	2,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.00520		10.00520		10.03680	10.03680		11.60	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.84940		9.84940		9.85780	9.85780		8.61	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.98910		9.98910		9.99770	9.99770		10.10	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			15.85770		15.85770		-22.52340	-22.52340			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			860.61050		860.61050		914.28720	914.28720			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			958.28850		958.28850		1,012.10200	1,012.10200			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			232.03110		232.03110		-168.94070	-168.94070			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			772.93340		772.93340		828.27510	828.27510			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.68320		11.68320		11.79460	11.79460		11.13	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.88910		11.88910		12.00470	12.00470		11.86	0.00	0	2,333.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79940		1.79940		1.80730	1.80730		10.19	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81690		1.81690		1.82500	1.82500		10.84	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			123.18086		123.18086		123.02073	123.02073			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.10687		125.10687		124.94538	124.94538			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/11/2014	Bond Future	9.49830		83.78507		9.56978	83.24970			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.58926		85.08470		9.66293	84.54189			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.66117		82.75671		9.73697	82.20569			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	471.13800		471.13800		469.51700	469.51700			0.00	0	426.00
GOVI	On 05/02/2015	GOVI	478.44400		478.44400		476.80200	476.80200			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	486.65400		486.65400		484.99000	484.99000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.66650		117.66650		117.64955	117.64955			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.34932		118.34932		118.33331	118.33331			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 06/11/2014	Bond Future	123.78952		123.78952		123.77132	123.77132			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	124.42358		124.42358		124.40625	124.40625			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 06/11/2014	Bond Future	123.48624		123.48624		123.46775	123.46775			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.41703		125.41703		125.39956	125.39956			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	132.05083		132.05083		132.03081	132.03081			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.66707		132.66707		132.64856	132.64856			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	220.71100		220.71100		220.56200	220.56200			11,035,550.00	5	1,164.00
IGOV	On 05/02/2015	Index Future	224.16100		224.16100		224.01100	224.01100			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	228.03400		228.03400		227.88500	227.88500			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	598.24200		598.24200		590.98300	590.98300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	607.67400		607.67400		600.30200	600.30200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.16010		145.16010		145.00799	145.00799			0.00	0	107.00
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 19/11/2014	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.23000		93.77000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.27000		93.73000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.37000		93.63000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.42000		93.58000		6.44000	93.56000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.52000		93.48000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.66000		93.34000		6.68000	93.32000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.85000		93.15000		6.88000	93.12000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.01000		92.99000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.14000		92.86000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.26000		92.74000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.39000		92.61000		7.41000	92.59000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12250		0.12250		0.12410	0.12410			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06620		0.06620		0.06630	0.06630			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.27320		1.27320		1.27800	1.27800			0.00	0	25.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.27400		1.27400		1.27890	1.27890			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 06/11/2014	Bond Future			8.02285		123.05004		8.07898	122.56669		7.06	284,860,842.60	2,315	42,992.00
R186	On 06/11/2014	Bond Future	7.70	Call	45.79000		0.04579		27.99000	0.02799	45.790	6.95	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	131.43000		0.13143		84.72000	0.08472	131.430	6.99	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	631.70000		0.63170		455.48000	0.45548	631.700	7.06	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,449.16000		2.44916		2,039.94000	2.03994	2,449.160	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	88.69000		0.08869		162.82000	0.16282	88.690	7.25	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	18.76000		0.01876		41.53000	0.04153	18.760	7.35	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	10.47000		0.01047		24.80000	0.02480	10.470	7.38	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	7.27000		0.00727		17.93000	0.01793	7.270	7.40	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.70	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.08370		119.66323		8.14173	119.17358		7.49	358,989,690.00	3,000	2,736.00
R186	On 05/02/2015	Bond Future	9.00	Put	154.16000		0.15416		193.57000	0.19357	154.160	7.99	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.12422		121.72039		8.18417	121.22393		7.75	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 06/11/2014	Bond Future			289.91096		289.91096		289.86946	289.86946			11,886,349.36	41	908.00
R197	On 05/02/2015	Bond Future			288.42705		288.42705		288.38796	288.38796			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 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 06/11/2014	Bond Future			234.52624		234.52624		234.32169	234.32169			93,810,496.00	400	50,353.00
R202	On 05/02/2015	Bond Future			234.99719		234.99719		234.79224	234.79224			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			7.81924		101.10661		7.86543	100.82952		5.82	0.00	0	7,833.00
R2023	On 05/02/2015	Bond Future			7.88749		102.67492		7.93552	102.39457		5.83	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.92555		100.51225		7.97542	100.22837		6.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.94425		102.38038		7.99649	102.09042		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	499.32000		0.49932		547.39000	0.54739	499.320	6.80	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.94211		104.60593		6.98900	104.48437		2.01	0.00	0	13,305.00
R203	On 06/11/2014	Bond Future	6.84	Call	72.22000		0.07222		48.13000	0.04813	72.220	1.98	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	228.77000		0.22877		169.15000	0.16915	228.770	2.01	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.02092		106.22853		7.07248	106.10615		1.96	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,624.96000		1.62496		1,515.88000	1.51588	1,624.960	2.08	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.02693		103.88471		7.08390	103.76159		2.00	0.00	0	0.00
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 06/11/2014	Bond Future			8.46298		98.29738		8.52409	97.79600			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.52592		95.81535		8.58884	95.30719			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.57380		97.46361		8.63852	96.94800			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.71259		100.28349		8.78371	99.60484			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.77386		97.58185		8.84695	96.89367			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.82178		99.26064		8.89680	98.56198			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.24075		105.77105		7.28731	105.60553		2.92	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	0.01000		0.00001		0.04000	0.00004	0.010	3.14	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.31417		103.37707		7.36396	103.21002		3.00	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.34463		105.15402		7.39798	104.98551		3.05	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.33584		103.06747		7.39405	102.89499		3.15	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	240.78000		0.24078		268.88000	0.26888	240.780	3.37	0.00	0	699.00
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
R2044	On 06/11/2014	Bond Future			8.79216		101.98513		8.87833	101.09438			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.85137		99.18469		8.93991	98.28102			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.89799		100.89108		8.98882	99.97333			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.78237		101.37033		8.86353	100.50810			0.00	0	32,476.00
R2048	On 05/02/2015	Bond Future			8.84274		102.94270		8.92614	102.06810			0.00	0	1,277.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/05/2015	Bond Future			8.88532		100.27800		8.97081	99.38975			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 06/11/2014	Bond Future			7.45981		101.44174		7.50619	101.24676		3.90	0.00	0	35,969.00
R207	On 05/02/2015	Bond Future			7.53076		99.37421		7.57973	99.17723		3.90	0.00	0	3,106.00
R207	On 07/05/2015	Bond Future			7.57104		101.08292		7.62279	100.88392		4.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,532.73000		1.53273		1,421.70000	1.42170	1,532.730	4.06	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.58153		99.31637		7.63701	99.11284		4.19	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,246.36000		1.24636		1,157.75000	1.15775	1,246.360	4.13	0.00	0	70.00
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 06/11/2014	Bond Future			7.61447		96.45994		7.66074	96.23576		4.82	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000		0.02000	0.00002	0.000	5.15	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.68320		97.95618		7.73162	97.72953		4.73	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.72135		96.23788		7.77204	96.00855		5.06	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.73533		98.02694		7.78895	97.79260		5.15	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	375.84000		0.37584		414.14000	0.41414	375.840	5.47	0.00	0	198.00
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 06/11/2014	Bond Future			8.63185		77.64440		8.70290	77.08332		11.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	306.49000		0.30649		191.39000	0.19139	306.490	10.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,272.64000		1.27264		931.84000	0.93184	1,272.640	11.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,534.92000		2.53492		2,048.79000	2.04879	2,534.920	11.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,884.85000		2.88485		2,376.85000	2.37685	2,884.850	11.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,240.86000		3.24086		2,716.26000	2.71626	3,240.860	11.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2.89000		0.00289		8.97000	0.00897	2.890	11.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.10000		0.00010		0.45000	0.00045	0.100	11.76	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.03000		0.00003		0.15000	0.00015	0.030	11.83	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	11.99	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.68936		78.84876		8.76227	78.27969		11.33	2,050,067.76	26	26.00
R209	On 07/05/2015	Bond Future			8.73155		77.05421		8.80627	76.47641		12.32	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.76262		78.48700		8.83938	77.89789		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	874.83000		0.87483		981.84000	0.98184	874.830	13.40	0.00	0	2,914.00
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

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/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 06/11/2014	Bond Future	173.69303		173.69303		173.27159	173.27159			2,431,702.42	14	628.00
R210	On 05/02/2015	Bond Future	176.40893		176.40893		175.98251	175.98251			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 06/11/2014	Bond Future	132.57307		132.57307		132.41134	132.41134			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.03992		133.03992		132.87699	132.87699			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 06/11/2014	Bond Future	138.02982		138.02982		138.01062	138.01062			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	138.42529		138.42529		138.40713	138.40713			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 06/11/2014	Bond Future	8.48298		88.40561		8.53905	87.96291		9.55	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.54604		89.77684		8.60369	89.32824		9.75	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.58854		87.77263		8.64772	87.31740		10.58	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.73211		78.41395		8.80821	77.78605		11.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,750.59000		3,152.86000	3.15286	3,750.590	12.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.01000		0.05000	0.00005	0.010	12.56	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	8.79109		79.63027		8.86921	78.99339		11.87	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.83237		77.70504		8.91238	77.05829		12.93	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 12/12/2014	Foreign Exchange Future	21,036.30000		21,036.30000		21,173.11000	21,173.11000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.88360		4.88360		4.89010	4.89010		6.01	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.86250		4.86250		4.86820	4.86820		7.24	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.70340		1.70340		1.71450	1.71450			0.00	0	13.00
Total for Derivatives :											1,170,839,208.69	121,116	3 701 204.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44740			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	7.02500	105.85284		7.02500	105.83299			0.00	0	400,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60408			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.46000	103.73705		8.46000	103.71332			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.16477			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.11500	102.03379		9.11500	102.00881			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.30418			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.40164			0.00	0	145,000,000.00
AB013	On 21/11/2018	Spot Bond	9.32500	100.07665		9.32500	100.05186			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.14500	101.00510		7.14500	100.98591			40,297,800,000,000.00	5,640,000,000	2,980,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.33762			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.77000	103.08437		8.77000	108.18716			8,770,000,000,000.00	1,000,000,000	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	128.18395		2.31000	275.46149			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.69337			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33158			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75642			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.78571			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.80508			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.32013			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.04356			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.71687			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	89.50720		100.00000	89.29101			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	171.61801		2.05000	171.56325			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.98337		2.76000	163.92796			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.83755		2.17000	174.78123			0.00	0	0.00

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	1.82000	184.35623		1.82000	184.29857			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.96625	77.85554		7.96625	77.83920			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.96625	77.85554		7.96625	77.83920			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68276			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33392			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20029			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.23500	103.18867		7.23500	103.16845			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48640			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.31500	106.68406		7.31500	106.66289			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15048			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00

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	2.68000	94.39110		2.68000	107.58266			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.41996		2.49000	158.80661			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.37500	117.75173		2.37500	214.26678			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.46000	91.08172		9.46000	91.39175			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.80515			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.60500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.54511		9.63000	108.52637			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.47000	110.90501		9.47000	110.87697			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82000	90.43609		8.82000	90.41464			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond		9.56500	110.19585		9.56500	110.16772			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92576			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.82333			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.12000	106.13002		8.12000	106.10670		23,223,200,000,000.00	2,860,000,000	1,430,000,000.00	
ABS11	On 09/04/2021	Spot Bond		8.82500	103.31179		8.82500	103.28729		8,825,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond		6.97500	100.49028		6.97500	100.47156		6,835,500,000,000.00	980,000,000	2,290,000,000.00	
ABS6	On 01/06/2020	Spot Bond		8.82000	100.53833		8.82000	100.51463		10,407,600,000,000.00	1,180,000,000	590,000,000.00	
ABS7	On 11/09/2026	Spot Bond		9.66500	94.99271		9.66500	94.96794		28,221,800,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond		7.99500	102.72780		7.99500	102.70554			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	220.53345		2.12000	279.32627			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.39000	127.62883		1.39000	130.43620			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.04000	130.55211		2.04000	133.13214			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00477		100.00000	0.00475			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	59.75173		100.00000	59.60698			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond		11.47500	103.09504		11.47500	103.06327			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76373			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	5.97555		100.00000	5.96092			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.80723			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.42414			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	35.61706		100.00000	35.52983			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.72021			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	65.91078		11.00000	65.89193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.79492		100.00000	22.73909			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.74736			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81683			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.71636			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.73731			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.74652			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.92742			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.92742			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.93854			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.93854			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.91631			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.10699			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82764			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60335			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.72477			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.74547			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.75380			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.73707			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.69962			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.28000		103.85167		9.28000	103.82550			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.91427			0.00	0	0.00

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	100.00000		0.00000	100.57327			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.99878			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.25972			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	170.27529			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.71627			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.72211			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13234			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.72159			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.49706			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.42522			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17373			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42212			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.07205			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.71881			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87570			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63851			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62422			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65196			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70393			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67456			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64103			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	10.23000	100.94147	10.23000	100.91365				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65934				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64524				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	116.50542				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.40000	104.83029	9.40000	104.80399				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70134				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.49511	1.75000	116.51727				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84785				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65093				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68706				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.70772				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.66637				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.10032				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29061				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43188				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.65891				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79769				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.70360				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.68660				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72206				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73294				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12725				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37633				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.73554				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.73554			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77376			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77677			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.83162			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77376			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.00775			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.74979			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.74076			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.68655			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.57215			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64981			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64401			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.24097			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65974			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.97349			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.68706			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65064			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64981			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.70876			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61603			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82703			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.83269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.67514			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.79013		100.00000	15.75188			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.43219		100.00000	15.38347			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27406			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.40192			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.48708			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01237			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01855			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02677			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.05988			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.90500	98.27146		7.90500	98.25053			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.07653			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.08866			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.72000	100.40702		8.72000	100.38334			49,006,400,000,000.00	5,620,000,000	2,800,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.56500	111.94679		9.56500	111.91822			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.44500	105.71983		7.44500	105.69849			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.20000	104.01792		9.20000	103.99250			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.53921		100.00000	11.51368			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.92500	104.59147		9.92500	104.56395			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.12277		2.74000	163.06774			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03513			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.83656			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF01		On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58884			0.00	0	0.00
ASN002		On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77499			0.00	0	0.00
ASN006		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.58397			0.00	0	0.00
ASN007		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64685			0.00	0	0.00
ASN008		On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72283			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06897			0.00	0	0.00
ASN014		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.95000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96763			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	91.54112			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.62500	130.21291		2.62500	295.95905			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	86.49968			0.00	0	0.00
ASN024		On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025		On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.68012			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.73207			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	104.45379			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	84.19329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.28077			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.17680			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	21.16352		100.00000	21.02986			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.82407			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60835			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60006			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51595			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.87000	103.64206		8.87000	103.61735			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41145			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.89684			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.21374			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.56213			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.27103			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.39500	104.41793		9.39500	104.39175		18,790,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.55500	104.35975		7.55500	104.33849			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	30.82851		100.00000	30.69294			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.50582			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.72000	103.69411		8.72000	103.66980			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.07880	102.42293		11.07880	101.92738			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07298	101.00606		11.07298	100.93113			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.10875	100.96126		11.10875	100.89878			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69240			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.14284	100.97131		11.14284	100.84626			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.80842	100.68549		11.80842	100.65796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70788			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70788			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70795			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.32880		100.35600		11.32880	100.43541			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.26559		101.65976		11.26559	100.89487			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07298		101.00606		11.07298	100.93113			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.16962		101.29087		11.16962	101.04026			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.34477		96.93373		10.34477	100.68331			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67390			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66470			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66470			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97463		99.61069		10.97463	100.03193			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.49500		99.79143		11.49500	99.76070			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64652			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.42000		73.91111		11.42000	97.68539			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61527			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.70068		9.28000	100.57502			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65561			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.27000		70.78430		11.27000	100.02411			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.63743			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.65258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65258			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63015			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66125			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66125			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63136			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63996			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.66134			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48836			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52246			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.07880	102.58124		14.07880	102.09763			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.27403	101.14509		15.27403	101.10960			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.14022	101.08241		14.14022	100.99320			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84835			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.84835			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.84835			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87825			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74322			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.97140		100.00000	21.92971			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.81026		100.00000	19.76227			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.02957		100.00000	17.98588			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.45593	100.00000	13.42333				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.65933	100.00000	11.63108				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.10882				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.03566				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.29280				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.31005				0.00	0	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.58307	100.00000	7.56451				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.58307	100.00000	7.56451				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.51287	2.02000	180.48491				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.08500		97.11106	8.08500	153.91314				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.08500		98.42670	8.08500	154.24317				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.47000		97.34919	8.47000	97.32701				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.00924				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.87000		98.30234	7.87000	98.28138			1,574,000,000,000.00	200,000,000	170,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.01286				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03810				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.03890				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04159				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.04426				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.05148				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.12467	100.00000	21.07350				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.65892				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.74028				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.77514				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.78676				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.92621				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.11210				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		16.53483	100.00000	16.49477				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		16.53483	100.00000	16.49477				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76692				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.82356				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.83900				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27000		102.06243	8.27000	102.03959				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.88530				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.96743				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.76872	100.00000	14.73255				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.76872	100.00000	14.73255				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.90804				0.00	0	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.47590				0.00	0	15,000,000.00
BID06	On 30/06/2019	Spot Bond	8.58000		67.63761	8.58000	103.80355			37,752,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.11646				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000	0.00000	98.48694				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	96.72770				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.14433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.32430			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.14093			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.19726			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.29965			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.72516			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.41832			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	59.67897		100.00000	59.53281			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.91010			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90751			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.31253			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	96.54631			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.08060			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	26.20739		100.00000	26.14390			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75789			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.40301			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.49500	99.81553		7.49500	99.79508			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.42000	108.11008		9.42000	108.08304			0.00	0	40,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.42547			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.32000	106.56095		9.32000	106.53458			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.47000	98.02206		12.47000	97.98930		1,247,000,000,000.00	100,000,000	100,000,000	100,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.38022			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.43000	102.99348		11.43000	102.96238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50630			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.31000	104.35699		9.31000	104.33120			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.22137			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.87000	98.91304		11.87000	98.88205			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.38322			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.10964			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.60141			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.14500	97.10385		10.14500	97.07774			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.93500	119.26383		9.93500	119.23223			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.76500	115.60913		9.76500	115.57902			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.09500	114.87690		9.09500	114.84867			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.41093			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.62000	101.39597		11.62000	101.36433			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76888			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.46789			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.47508			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05171			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78098			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.04238			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.26406			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56888			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59024			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61509			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.36165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.33735			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.46579			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.66370			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71639			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.53550			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.13010	10.11000	103.10246			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35699			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	120.66330	2.76000	120.62257			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	117.76074	3.14000	120.51903			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.21326	8.25000	101.19066			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.74000	128.66747	2.74000	122.78742			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	125.75272	2.40000	120.00699			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.99562			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.69500	99.84827	8.69500	99.82492			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.06391			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.01508			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.74500	99.91402	8.74500	99.89052			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.74500	99.91402	8.74500	99.89052			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.79500	103.01281	8.79500	102.98859			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.73314			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.80516			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.23229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.23229		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.45780		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74293		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.22945		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30479		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	101.52625	9.35000	101.50105		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	101.52625	9.35000	101.50105		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.22940		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.23261		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93669		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75942		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.83801		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84215		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75942		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75942		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80552		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58049		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16351		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.69056		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.69056		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.69056		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05747		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.20000	102.33764	9.20000	102.31223		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75908		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82951			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07108			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06719			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11259			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.30573			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.47009			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30087			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.83603			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04609			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.90624			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69747			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65809			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.97508			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.64696			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91379			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67993			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.16399			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57507			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67265			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44940			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.78089			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57520			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57055			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.54473			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.13105			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.51461			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.05095			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.44721			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.06075			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.91044			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.67782			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.74000	96.42243		10.74000	97.82154			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.26000	94.26191		11.26000	94.50889			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54616			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.78364			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.63986			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97789			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.80586			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.11123		8.80500	99.81285			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.00331			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.74980			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.72177			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73416			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.78199			0.00	800,000,000	400,000,000.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03412			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03412			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	77.95156			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81695			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54616			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.41743			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	112.60249			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88691			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.90284			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54921			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02787			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.85018			0.00	400,000,000	200,000,000.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65768			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.75891			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88800			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.56948			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53396			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.90115			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.17581			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.00495			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
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84347			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.63158			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.65135		10.55000	100.88432			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.92000	104.43296		9.92000	104.68367			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.68819			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.03477			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.06000	105.87923		12.06000	106.18019			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.11961			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.09000	106.03796		12.09000	105.93653			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.52000	105.64853		10.52000	105.56026			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.11961			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.90666			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.83139			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.76798			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.78199			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56872			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.44500	102.96631		9.44500	102.88759			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66126			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.76139			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.97031		10.55000	100.94164			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.01082		11.00000	98.32365			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03708			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.77376			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond		11.85000	102.16619		11.85000	102.06876			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.84619			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.90065			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.73663			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		100.00000	27.81464		100.00000	27.68071			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.12058			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.49456		7.01000	40.10647			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	163.52442			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	97.34919		8.47000	140.67544			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.08500	34.98186		8.08500	153.91314			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.08500	35.40918		8.08500	154.24317			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.06928			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	93.01002			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29666			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29666			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74149			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69459			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70386			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29456			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97789			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64235			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67465			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67050			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.67465			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.40881			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.18909			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.43392		8.87000	104.45050			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67000		104.45587		8.67000	104.43164		13,005,000,000,000.00	1,500,000,000	750,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.08500		116.69020		10.08500	116.65883			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.35500		106.61902		8.35500	106.59517			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500		106.19322		9.65500	106.16556			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.70000		106.74786		9.70000	106.72023			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.05000		95.24838		10.05000	95.22272			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.81500		96.26855		10.81500	96.24069			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.81500		94.07970		10.81500	94.05262			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.20383			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.20829			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.10157			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16136			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.46978			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.20830			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.64079			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.96500		100.72394		10.96500	103.55408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.43657	100.00000	12.40612				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.20353	100.00000	4.19027				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.29685	100.00000	15.24857				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.97207				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.99500		98.64954	7.99500	97.53043				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.08625				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.03293				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.87946				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		94.38672	100.00000	94.15134				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.92745				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.31151				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.59530				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.89507				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.51009				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	97.24179				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.90120				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	99.96501				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.01168				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.78612				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.60268				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.64500		105.05469	8.64500	105.03041				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.54500		116.65500	7.54500	116.63141				0.00	0	45,000,000.00
DV22	On 07/02/2020	Spot Bond	8.36000		106.56232	8.36000	106.53861			23,892,880,000,000.00	2,858,000,000	1,444,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.10000	106.73482	9.10000	106.70901				130,776,100,000,000.00	14,371,000,000	4,777,000,100.00
DV24	On 18/02/2024	Spot Bond	9.15000	105.07681	9.15000	105.05127				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.47500	106.65566	9.47500	106.62884				5,685,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.81047				0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73535				0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.55696				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.44796				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69930				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.36004				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67423				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.46648				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.95000	128.34514	7.95000	128.31795				31,800,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.20097				0.00	0	700,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.86151	0.20000	136.16444				480,000,000,000.00	2,400,000,000	5,075,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000	122.81370	2.05000	122.63370				20,400,000,000,000.00	10,000,000,000	11,010,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.29095	2.06000	111.25548				20,600,000,000,000.00	10,000,000,000	10,008,500,000.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.89233	2.09000	110.85690				0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.13500	103.16192	2.13500	103.12880				5,337,500,000,000.00	2,500,000,000	2,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.54500	106.91386	9.54500	106.88677				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.39500	107.50417	9.39500	107.47691				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.86500	105.84397	9.86500	105.81628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.10000		97.09537	10.10000	99.83691				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.25000		103.33428	10.25000	102.15219				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.39162				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.17703				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.84293				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.42307				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.18044				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.22421				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		61.00760	100.00000	60.81503				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		97.66823	100.00000	97.41586				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		82.14417	100.00000	81.97196				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		133.27804	3.00000	133.23206				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.33500		105.01642	11.33500	104.98497				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.68752				0.00	500,000,000	500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	98.64735				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.56323				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.85000		96.91647	9.85000	96.89088				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.37570				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.23745				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.55261				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.43551				0.00	0	0.00
ERS3C3	On 17/11/2025	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
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.52536			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.76604			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.30896			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36266			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.29821			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.34297			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.30979			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.29180			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97500	101.78527		6.97500	101.76610		2,790,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81000	104.42457		7.81000	104.40260		92,267,340,000,000.00		11,814,000,000	4,914,240,000.00
ES23	On 25/01/2023	Spot Bond	8.46000	111.46328		8.46000	111.43818		181,100,972,178,000.00		21,406,734,300	6,082,535,500.00
ES26	On 02/04/2026	Spot Bond	8.78500	93.80285		8.78500	93.78069		140,788,410,000,000.00		16,026,000,000	3,230,900,000.00
ES33	On 15/09/2033	Spot Bond	9.48000	83.53737		9.55000	82.98997		1,329,171,840,000,000.00		40,208,000,000	29,000,000,000.00
ES42	On 25/04/2042	Spot Bond	9.65500	88.90911		9.65500	88.88620		525,232,000,000,000.00		54,400,000,000	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.21359			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.42960			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25685			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.12324			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.58153			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98315			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81123			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29063			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.54981		100.00000	12.51940			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.21361		100.00000	12.18402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.80287			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.28190			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.89542			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.95705			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.27000	100.27422		9.27000	100.24939			278,100,000,000.00	30,000,000	30,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.81339			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81332			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.91694			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.37723			0.00	0	80,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.17035			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.18972			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.14500	102.93751		10.14500	103.19973			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.07000	107.09714		11.07000	107.06562			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78329			0.00	0	4,250,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.14000	131.42378		2.14000	132.26300			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.69584		2.15000	278.71169			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.86690		2.40000	110.37352			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.64907		2.47000	159.16545			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.26500	119.61484		2.26500	217.65765			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.58500	106.44509		7.58500	106.42320			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80700	63.21335		7.80700	62.59126			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45600	40.47382		9.45600	39.58586			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.18839		9.69000	38.27073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		73.88664	100.00000	73.73737				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		76.28781	100.00000	76.14110				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.40915				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82532				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.71643				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.78514				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.08010	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.08010	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77376				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.73829				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.88887				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76139				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.06437	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.80835				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99126			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96264			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	17.84274		100.09221	17.79901			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69284			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.54284			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91712			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.35012			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76829			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77670			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71052			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72425			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94218			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71186			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.35221		13.22500	58.33136			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67299			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98426			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70277			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.38175		3.63500	98.64482			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73250			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73250			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.47005			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54616			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.77017			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69119			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67547			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.01356			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.78777			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.54061			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.99234			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.89999			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90120			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71764			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89177			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66803			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72425			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72425			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76698			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.44357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.46742			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66836			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.29751			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.76386			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27865			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.65035			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25748			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25818			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13127			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11922			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13127			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11874			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.75034			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.03657		8.75000	101.85156			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.55574			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.63564		100.00000	11.59891			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.62233		100.00000	10.58881			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.44182			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.28945		100.00000	1.28277			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.47398			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77077			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76662			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.00556			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.38000		117.31225		3.38000	122.00622			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78001			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78754			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.36000		108.33308		3.36000	122.16427			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		105.68137		3.38000	122.00622			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.71000		102.07357		2.71000	126.72165			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.78000		101.31422		2.78000	133.90138			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87951			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68282			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77502			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.67836			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89880			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86705			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74323			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74241			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.86964			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.74121			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.86295		100.00000	9.83879			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.88207		100.00000	23.82358			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		56.70790		100.00000	56.53085			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.84227		100.00000	17.78596			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.85000		150.06686		4.85000	150.00783			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.25848			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18891			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.40988			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.41079			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.45957			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.20359			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.52960		2.11800	101.18000			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000	101.65642		2.46000	133.35689			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.03645			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.02785		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.02785		10.38000	100.00000			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.05712			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000	99.17273		2.60000	107.63421			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.57500	207.54344		2.57500	208.26648			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000	108.24427		2.57000	108.20829			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34391			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.60500	206.66166		2.60500	207.38436			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.24661			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	109.50386		2.49000	109.46768			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66000	106.53272		2.66000	106.49704			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49505			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	48.69900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39788			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.76500	104.94145		2.76500	104.54178			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.72500	112.65128		2.72500	258.34364			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		100.00000	3.54327		100.00000	3.51190		123,100,000,000,000.00	1,231,000,000	1,231,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.66000	124.95040		2.66000	268.51020			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	129.60072		2.16000	278.50721			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	122.96848		2.88000	264.24963			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.51000	102.21868		2.51000	129.10296			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.91997			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.04000	133.17452		2.04000	129.06140			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01712			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.34451			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.70808			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.44000	107.57650		2.44000	107.54112			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.86651		104.97509	18.81825			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.96052		101.07593	22.90375			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	15.37162		100.44759	15.33383			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	21.37135		100.76967	21.31866			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		2.09500	116.53787		2.09500	116.50058			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		2.35000	97.28361		2.35000	110.88041			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.60022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.38000	97.01658		2.38000	110.57596			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.33769			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36000	127.71586		2.36000	347.73477			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.59225			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.23758			0.00	5,092,000,000	1,273,000,000.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond		6.65500	101.75894		6.65500	101.74086			1,331,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.72500	101.32476		7.72500	101.30355			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.08000	101.96586		8.08000	101.94355			2,666,400,000,000.00	330,000,000	330,000,000.00
FRX18	On 14/04/2018	Spot Bond		8.26000	106.92763		8.26000	106.90385			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.76000	104.91602		8.76000	104.89158			13,840,800,000,000.00	1,580,000,000	1,693,780,000.00
FRX20	On 01/10/2020	Spot Bond		8.97500	99.52400		8.97500	99.50000			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.54000	90.99031		9.54000	90.96688			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.59500	111.34894		9.59500	111.32043			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.90500	99.17852		9.90500	97.76238			9,905,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.25500	95.70159		10.25500	95.67559			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.25500	79.26937		10.25500	79.24759			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59050			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61153			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61993			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.64088			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.67444			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.69960			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.80847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.18522			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.23743			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.24967			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.28449			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.33676			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.38031			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.57182			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42862			0.00	0	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61644			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.07000	101.23022		9.07000	101.20556			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
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.35956			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93221			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92143			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91979			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91662			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91268			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.90721			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.95561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.17368			0.00	0	8,030,800.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16445			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.94513			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.11578			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88592			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.37581			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59159			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10740			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51345			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.73687			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90474			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32538			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80300			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.78484			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.78216			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.48448			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31533			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	100.00000	80.21978		100.00000	0.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01359			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62237		100.91074		7.62237	96.99825			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01647			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.62207		100.45270		8.62207	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02016			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.07212		100.45794		9.07212	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02468			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12838			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.18495			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19127			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.67138			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.10000		103.41832		9.10000	103.39331			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.17500		109.35863		8.17500	109.33482			31,719,000,000,000.00	3,880,000,000	3,323,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.51932		1.96000	282.63174			38,024,000,000,000.00	19,400,000,000	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.33160		1.97000	288.67517			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.51000		99.81154		9.51000	99.78634			75,720,522,000,000.00	7,962,200,000	3,933,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.45000		100.30462		9.45000	100.27945			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		85.24590		100.00000	85.04673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.24276		100.00000	22.18828			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		56.12951		100.00000	55.99353			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.82332		100.00000	26.75833			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		86.61517		100.00000	86.41279			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		117.31576		1.74000	117.27938			27,925,024,752,000.00	16,048,864,800	08,029,600,000.00
I2038	On 31/01/2038	Spot Bond	1.84000		123.42059		1.84000	123.38199			98,643,234,256,000.00	53,610,453,400	98,388,092,900.00
I2046	On 31/03/2046	Spot Bond	1.89000		123.11817		1.89000	123.07943			2,648,258,172,000.00	1,401,194,800	48,483,933,100.00
I2050	On 31/12/2050	Spot Bond	1.93000		131.65705		1.93000	131.61554			51,916,607,824,000.00	26,899,796,800	23,863,750,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	96.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.47500		102.26391		7.47500	102.24355			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.37206			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.28945			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.29500		102.57542		8.29500	102.55238			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.97000		106.96225		7.97000	106.93916			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.11500		101.74384		8.11500	101.72186			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.53351			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.62092			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.55000		101.44151		1.55000	129.97880			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.11000		104.92545		2.11000	132.52306			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64821			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49213			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.09000		102.51252		8.09000	102.49019			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11599			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81123			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.61402			0.00	0	125,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.70000	100.31427		8.70000	100.29093			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.72000	95.90479		8.72000	95.88255			0.00	0	400,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96714			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.17000	97.97502		8.17000	97.95347			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.19000	101.65387		9.19000	101.60592			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.85508			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.85081			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.60329		7.90000	100.58210			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.48000	100.67963		8.48000	100.65691			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.83454			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35872			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.74000	103.26553		7.74000	103.24422			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.44000	104.41703		8.44000	104.39357			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.55000	106.15351		9.55000	106.12660			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.46648			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.98214			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89010			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.88777			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.88529			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00575		100.00000	0.00573			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.10989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.01836			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.79500		97.95962		8.79500	97.93646			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.07356		5.00000	100.06017			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.07356		5.00000	100.06017			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.14722		5.00000	101.13364			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.06786		5.00000	100.05428			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.43859		4.00000	100.42760			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		102.13434		4.00000	100.06530			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.03150		100.00000	31.93150			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		31.79618		100.00000	31.69690			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		31.79618		100.00000	31.69690			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.14900		9.20000	105.12302			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.55764			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.55764			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.55265			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.04588		100.00000	8.02617			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23053			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.53952			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.04500		100.89947		9.04500	100.87533			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.13396			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.15482		100.00000	10.13022			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		56.70790		100.00000	56.53085			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		12.99194	100.00000	12.81753				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		99.18479	100.00000	99.45504				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		98.56092	100.00000	98.29949				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.75955	100.00000	96.50757				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		99.17356	100.00000	98.36066				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		99.18478	100.00000	99.45504				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		97.07447	100.00000	96.81698				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.94866	6.25000	99.96577				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.93046	6.35000	99.86102				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.80900	6.35000	99.73972			6,350,000,000,000.00	1,000,000,000	1,000,000,000.00	
INA446	On 11/11/2014	Spot Bond	6.35000		99.68783	6.35000	99.61872				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.35000		99.56695	6.35000	99.49801				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.44203	6.40000	99.37273			192,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
INA450	On 09/12/2014	Spot Bond	6.40000		99.19988	6.40000	99.13091				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.58883	6.45000	98.52017				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.46874	6.45000	98.40025				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	100.00000		78.15846	100.00000	77.99145			3,310,000,000,000,000.00	33,100,000,000	24,200,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.59980				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.07880		101.86577	11.07880	101.52322				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.07880		100.62959	11.07880	100.62908				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.74944				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.25599				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73559			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.36971		6.50000	100.35208			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75313			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44103			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77916			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19017			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72425			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.35657			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56684			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56776			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42428			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30826			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20083			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18734			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	105.37172			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.67616			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.12614			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.14143			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66164			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.63136			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00584			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.24493			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.74068			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.02928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.38825				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20837				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.21106				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.80500	100.24970	8.80500	100.22598				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46245				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.47318				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.48036				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16210				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.17038				0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.51958				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.34500	104.10481	9.34500	104.07898			18,690,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.76588				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.66000	103.53282	8.66000	103.50857			45,551,600,000,000.00	5,260,000,000	3,583,200,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.35271				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.27725				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	101.64792				0.00	0	300,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.48778				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76243				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.65500	104.73791	8.65500	104.71367				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.41012				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.10080				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000	97.73453	3.20000	125.86285				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.65000	139.55942		3.65000	139.50885			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49994			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.23447			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.15043			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.97617			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.57390			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	96.90372		3.74000	97.71433			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	96.82293		3.74000	104.09487			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.05086			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.73453			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.32000	109.61319		10.32000	109.58322			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.96969			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.02706		3.75000	137.97667			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	99.72677		100.00000	100.00000			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	99.88924		100.00000	99.62072			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	98.06551		100.00000	97.80675			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	96.25690		100.00000	96.00753			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.18171			0.00	0	0.00
IVA444	On 30/10/2014	Spot Bond	6.25000	99.89737		6.25000	99.82906			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000	99.28623		6.40000	99.21714			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000	99.16538		6.40000	99.09646			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000	98.67478		6.45000	98.60601			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000	98.55449		6.45000	98.48588			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000	98.43449		6.45000	98.22945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.58816			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.43393			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.26714			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.33670			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.23230			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.38159			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.08038			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20875			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21010			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21279			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20065			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01318			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88213			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72901			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.39716			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.10928			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.09824			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.42818			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25992			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.98118			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89508			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.67840			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.49761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.51002			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.51001			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.04000	101.35206		9.04000	103.41901			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.49565		100.00000	12.44866			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.65985		100.00000	9.61736			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.11531			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21500	110.02457		9.21500	102.95346			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87954			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.41979			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75145			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58016			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	96.54057		100.00000	96.29175			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.85697			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	81.48946		100.00000	81.31076			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.89283			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	38.27063		100.00000	38.17792			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.56356			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	92.66255		100.00000	92.43148			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	98.65952		100.00000	98.39572			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	84.51883		100.00000	84.33628			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	98.71794		100.00000	98.45815			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	88.42094		100.00000	88.21042			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82880			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond			0.00000		100.00000		0.00000	100.85866			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond			0.00000		100.00000		0.00000	101.00475			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond			100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			0.00000		100.00000		0.00000	101.23506			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			0.00000		100.00000		0.00000	102.10823			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			8.46500		139.01708		8.46500	138.98576			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond			0.00000		100.00000		0.00000	100.81121			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.66881			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond			0.00000		100.00000		0.00000	100.74289			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.08349			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.76191			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond			0.00000		100.00000		0.00000	99.84149			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond			8.75000		98.84591		8.75000	98.82291			42,525,000,000,000.00	4,860,000,000	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond			8.82000		74.29642		8.82000	96.97061			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond			9.32000		101.06037		9.32000	101.03535			0.00	0	580,000,000.00
LHL01	On 13/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.16266			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond			9.97500		104.62356		9.97500	104.59575			20,748,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.26511			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond			0.00000		100.00000		0.00000	101.32097			0.00	0	400,000,000.00
LRFB1	On 17/11/2025	Spot Bond			0.00000		100.00000		0.00000	101.40422			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond			0.00000		100.00000		0.00000	101.50377			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond			0.00000		100.00000		0.00000	99.40276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.19832			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.65168			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24385			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.92125			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.92805			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63743			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27757			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87030			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.37360			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72164			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08645			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29001			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.37818			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14397			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	105.62530			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.39015			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.45224			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48593			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	96.49947		100.00000	96.25140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.44281	100.00000	35.35601				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		86.05201	100.00000	85.84906				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		16.21229	100.00000	16.14100				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		8.83883	100.00000	100.00000				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.62000		101.70975	8.62000	101.68616				2,068,800,000,000.00	240,000,000	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.51000		101.66083	8.51000	101.63756				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85957				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.80296				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.19490				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.34324				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.14213				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.24252				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.90500		101.65518	7.90500	101.63353				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.69000		105.03979	8.69000	105.01551				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.47000		105.76433	9.47000	105.73774				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46000		103.67088	6.46000	103.65271				19,664,240,000,000.00	3,044,000,000	2,244,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.61571				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.63670				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.49000		103.78431	9.49000	103.87746				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62500		101.64355	7.62500	101.62254				75,792,500,000,000.00	9,940,000,000	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.17216				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.83000		103.38645	8.83000	103.36204				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.75745				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.34500	105.99424		9.34500	104.39325			7,476,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.95090		100.00000	14.91429			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44664			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.53000	103.26735		8.53000	103.24378			2,388,400,000,000.00	280,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.57500	103.82681		7.57500	103.80582			29,391,000,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.52000	106.64606		8.52000	106.62189			20,667,730,800,000.00	2,425,790,000	2,215,790,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.23288		100.89771	7.21522			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.32665		100.61875	7.30881			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.41022			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.41960			0.00	0	50,000,000.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.53434			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.66793			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.70123		100.00000	0.69953			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.70123		100.00000	0.69953			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.91500	99.82247		8.91500	99.79881			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	100.59601		7.59000	100.57564			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.01000	103.18130		9.01000	103.15659			2,703,000,000,000.00	300,000,000	150,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93549			0.00	0	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.79500	103.70953		8.79500	103.68487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.27325			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.25000		103.89557		9.25000	103.86963			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.44294			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.15500		103.70222		9.15500	103.62573			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31693			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.51024			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17540			0.00	0	370,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20112			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58774			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53053			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.57318			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.17500		103.98845		7.17500	103.96821		9,614,500,000,000.00	1,340,000,000	670,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.03771			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.52000		112.65231		8.52000	112.62634		26,137,656,000,000.00	3,067,800,000	1,617,800,000.00	
NBK4	On 28/10/2024	Spot Bond	10.64000		36.34102		10.64000	36.33095			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.37500		101.22000		7.37500	101.20025		13,717,500,000,000.00	1,860,000,000	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25303			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.01748			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.90500		102.70028		7.90500	102.67829		27,825,600,000,000.00	3,520,000,000	1,650,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.61659			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.71632			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.24441			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.17699			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.13691			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.55301			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.05973			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.92077			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.87967			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.87917			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57821			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.50629			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.66395			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.63039			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08336			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60980			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60255			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60213			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.85053			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69119			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.81000		105.78264		9.81000	106.04239			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.68706			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.84500		104.53093		9.84500	104.90542			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69119			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.62329			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.69780			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.70607			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.16500		103.07678		8.16500	103.05399			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.90910			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	103.11709			0.00	190,000,000	190,000,000.00
NED15	On 08/04/2024	Spot Bond	9.90000		103.85452		9.90000	103.93782			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.26471			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.21332			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30513			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.92000		116.26684		11.92000	116.23027		38,859,200,000,000.00	3,260,000,000	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.79504			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.70898			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		169.50644		2.17000	169.45186			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.54000		105.93384		8.54000	105.90977			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80761			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.17000		107.25633		9.17000	107.22991			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25504			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34402			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.18751			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.22976			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.20443			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.37000		107.26171		9.37000	108.59606			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.25509			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.23821			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.57000		107.26731		9.57000	107.23975			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28893			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.27197			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.28041			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.59228			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.48951			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30573			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.38000		118.06735		8.38000	118.04087		8,380,000,000,000.00	1,000,000,000		0.00
NRA022	On 31/10/2022	Spot Bond	9.19500		116.83939		9.19500	116.81085		7,356,000,000,000.00	800,000,000	400,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.06500		175.03250		2.06500	174.97663		34,692,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.86500		122.82063		9.86500	122.78832		57,611,600,000,000.00	5,840,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.54782			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.16288			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41425			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.69627			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.93976			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.19100			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.35289			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.68913			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.94281		100.00000	17.89934			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.91157		100.00000	54.77855			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.46500		101.31652		7.46500	101.29624		160,348,200,000,000.00	21,480,000,000	10,797,900,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.77308	100.00000	25.71064				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		85.04380	100.00000	84.85183				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.42619				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.98643				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.87511				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.37612				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.68530				0.00	0	70,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.66652				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.04648				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.44500		105.00145	9.44500	104.91795				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92695				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92477				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92378				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92159				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91220				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91001				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.83058				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.88500		42.19180	7.88500	42.18289				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.47500		107.43304	6.47500	107.41412			5,175,773,983,117,500.00	99,347,333,300	18,537,333,300.00	
R158P	On 15/09/2015	Spot Bond	6.69500		94.29339	6.69500	94.27624				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.79500		113.15570	6.79500	113.13481			5,012,440,470,000,000.00	37,666,000,000	4,094,666,700.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.62500		88.39710		6.62500	88.38119			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.01000		122.68628		8.06500	122.18427		5,366,055,156,766,000.00	66,798,396,600	69,340,732,900.00	
R187P	On 21/12/2026	Spot Bond	7.80500		39.41909		7.80500	39.41085			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.72500		36.88548		7.72500	36.87785			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		289.04670		1.66000	288.95760		58,998,437,318,000.00	35,541,227,300	21,450,899,100.00	
R201	On 21/12/2014	Spot Bond	5.90000		103.40554		5.94500	103.38153		97,900,992,740,000.00	16,593,388,600	8,396,694,300.00	
R202	On 07/12/2033	Spot Bond	1.77000		233.82714		1.77500	233.58466		252,176,122,158,000.00	42,472,385,400	51,902,536,300.00	
R2023	On 28/02/2023	Spot Bond	7.80500		100.80772		7.85000	100.51493		6,136,935,693,000,000.00	86,282,600,000	33,057,400,000.00	
R203	On 15/09/2017	Spot Bond	6.92500		104.29668		6.97000	104.15837		8,003,487,035,000,000.00	55,738,200,000	91,791,020,000.00	
R2030	On 31/01/2030	Spot Bond	8.51000		97.51296		8.51000	97.49089		9,782,752,196,000,000.00	49,559,600,000	12,972,067,100.00	
R2032	On 31/03/2032	Spot Bond	8.66500		96.83611		8.66500	96.81354		4,119,730,925,000,000.00	75,445,000,000	51,915,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.77000		99.31724		8.77000	99.29408		2,310,377,570,000,000.00	63,441,000,000	15,745,500,000.00	
R204	On 21/12/2018	Spot Bond	7.22500		105.45836		7.27000	105.27604		8,344,872,655,487,500.00	54,999,675,500	35,147,814,900.00	
R2044	On 31/01/2044	Spot Bond	8.86500		100.80268		8.86500	100.77893		1,388,702,250,000,000.00	56,650,000,000	31,050,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.85000		100.21845		8.85000	100.19448		6,829,960,950,000,000.00	71,747,000,000	89,021,635,000.00	
R207	On 15/01/2020	Spot Bond	7.44500		101.14183		7.49000	100.93086		4,120,598,221,050,000.00	53,471,890,000	30,856,560,000.00	
R208	On 31/03/2021	Spot Bond	7.60000		96.17479		7.64500	95.93551		5,701,087,101,720,000.00	50,143,039,700	98,693,235,700.00	
R209	On 31/03/2036	Spot Bond	8.62000		77.41483		8.69000	76.84277		7,864,094,960,862,000.00	12,308,000,100	02,503,150,000.00	
R210	On 31/03/2028	Spot Bond	1.73000		173.17537		1.75000	172.72643		51,376,285,750,000.00	29,697,275,000	34,623,205,600.00	
R211	On 31/01/2017	Spot Bond	0.80000		132.17789		0.85000	131.99476		96,660,670,720,000.00	20,825,838,400	02,329,095,200.00	
R212	On 31/01/2022	Spot Bond	1.54000		137.61842		1.54000	137.57648		169,402,040,500,000.00	10,001,325,000	70,910,252,000.00	
R213	On 28/02/2031	Spot Bond	8.47000		88.14422		8.52500	87.68847		9,484,679,309,336,000.00	19,796,848,800	26,390,898,900.00	
R214	On 28/02/2041	Spot Bond	8.79500		77.56178		8.79500	77.54335		7,800,313,644,000,000.00	86,903,200,000	87,353,300,000.00	
R227C	On 15/03/2015	Spot Bond	6.85500		97.40240		6.85500	97.38458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.69500	94.29339	6.69500	94.27624			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.61500	91.33756	6.61500	91.32115			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.62500	88.39710	6.62500	88.38119			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.95000	99.06338	5.95000	99.04738			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.76500	95.71371	6.76500	95.69631			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.63500	92.71712	6.63500	92.70059			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.61500	89.76882	6.61500	89.75286			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.67500	86.78592	6.67500	86.77035			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.94500	83.40204	6.94500	83.38648			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.99500	80.48019	6.99500	80.46507			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.27500	76.99519	7.27500	76.98015			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.25500	74.35243	7.25500	74.33796			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.23500	71.81425	7.23500	71.80031			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.22500	69.34158	7.22500	69.32814			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.45000	66.10709	7.45000	66.09388			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.43000	63.80876	7.43000	63.79604			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.56500	60.99243	7.56500	60.98006			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.53500	58.89122	7.53500	58.87932			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.50500	56.87886	7.50500	56.86741			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.47500	54.95116	7.47500	54.94014			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.43500	53.14852	7.43500	53.13792			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.39500	51.42488	7.39500	51.41467			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.00500	46.85612	8.00500	46.84608			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond	7.96500	45.22926		7.96500	45.21961			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.92500	43.67572		7.92500	43.66645			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.88500	42.19180		7.88500	42.18289			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.84500	40.77403		7.84500	40.76545			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.80500	39.41909		7.80500	39.41085			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.76500	38.12389		7.76500	38.11596			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.72500	36.88548		7.72500	36.87785			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21275			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42538			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26388			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.14885			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.53272		100.00000	18.48782			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.58993		100.00000	10.71141			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.44183		100.00000	23.38442			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.78180			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89732			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31147			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53105			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.14732			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.67688			0.00	600,000,000	600,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.19975			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.66511			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92743			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03831			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.16267			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.97875			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.37488			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.06202			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.90087			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.79075			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	80.29252			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.42296			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.79997			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73865			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.29663			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.93142			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.80712		12.35000	104.77300			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.62800		100.00000	15.59015			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.04234			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90585			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.56316			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.66921			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.01658		100.00000	4.00675			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.85431		100.00000	21.80137			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	40.27044		100.00000	40.17288			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.85515		100.00000	11.82643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.72870		100.00000	25.66638			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	107.10825			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.43406			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.94500		105.04655		8.94500	105.02130			13,775,300,000,000.00	1,540,000,000	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.10000		106.01938		9.10000	105.99361			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.75500		89.64783		9.75500	107.47078			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.47536			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.99500		109.80997		7.99500	109.78657			18,388,500,000,000.00	2,300,000,000	1,170,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.34497			0.00	2,944,000,000	779,410,000.00
SBK14	On 01/12/2017	Spot Bond	9.02000		105.50908		9.02000	105.48366			1,146,983,200,000.00	127,160,000	127,160,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.02086			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.18070			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.84996			0.00	3,000,000,000	1,500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.97800			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.97868			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.12500		105.40096		7.12500	105.38091			0.00	0	348,830,000.00
SBK9	On 10/04/2018	Spot Bond	8.77000		99.23229		8.77000	99.20890			41,569,800,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.93500		106.13659		7.93500	106.11377			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.11461		7.96000	106.09172			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72500		106.32152		7.72500	106.29925			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37000		100.57188		8.37000	100.54910			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.87000		106.19377		7.87000	106.17113			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.15500		105.94340		8.15500	105.92001			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.78744			0.00	0	0.00

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		100.00000		0.00000	100.43030			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02000		103.01940		8.02000	102.99702			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.56311			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65735			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.57947			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.79500		110.27063		8.79500	110.24470			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96500		104.98707		9.96500	104.95933			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.56629			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.50306			0.00	0	2,700,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.44837			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.63046			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.37000		105.54670		8.37000	105.52319		19,418,400,000,000.00	2,320,000,000	1,460,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		14.93117		100.00000	14.89830			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.39000		106.29375		9.39000	106.26725		46,950,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.16982			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.90000		102.37955		8.90000	102.35519			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.76500		99.31389		8.76500	99.29075			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81517			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.71500		132.11927		9.71500	104.03587			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.68302			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.70142			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.86500		108.38025		9.86500	102.39463		29,595,000,000,000.00	3,000,000,000	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.34500		99.96207		9.34500	99.93727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.79500	109.03703		7.79500	109.01437			8,262,700,000,000.00	1,060,000,000	530,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.31586		2.19000	277.89482			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.49500	102.81021		1.49500	130.13580			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.15000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25154			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.76872		100.00000	14.73255			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.12745		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.12000	114.46893		2.12000	128.36545			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.36971		6.50000	100.35208			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.15346			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52529			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.42694			0.00	0	805,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.00000	102.19103		9.00000	102.16645			9,360,000,000,000.00	1,040,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.76001			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54719			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.65809			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60308			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		62.65412	100.00000	62.45850				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77098				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.29736	100.00000	22.24276				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.00001	100.00000	32.89586				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.31788	100.00000	24.24196				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.31000		103.31763	9.31000	103.23974				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.06707				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.41493				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.04500		104.44868	8.04500	104.42630			34,432,600,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.87000		100.60832	8.87000	101.06925			0.00	0	0.00	
SNT01	On 15/09/2017	Spot Bond	8.32000		100.69795	8.32000	100.67527			45,926,400,000,000.00	5,520,000,000	2,750,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.29017			0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.50364			0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.80122			0.00	0	0.00	
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.76884			0.00	0	0.00	
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.78941			0.00	0	0.00	
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.83678			0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	8.07000		105.48556	8.07000	105.46277			0.00	0	0.00	
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.12641			0.00	0	0.00	
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.46073			0.00	0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.14471			0.00	0	0.00	
SSA06	On 16/04/2020	Spot Bond	9.19500		95.37311	9.19500	95.34956			13,056,900,000,000.00	1,420,000,000	810,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.15808			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62167			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91812			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.25300	88.50132		9.25300	88.47932			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.74500	90.77650		8.74500	90.75515			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.19000	103.19597		7.19000	103.17587			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.75000	95.78568		8.75000	95.76339			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77843			0.00	3,600,000,000	900,000,000.00
SSN009	On 15/09/2017	Spot Bond	8.15000	101.12807		8.15000	101.10574			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	109.08782		2.49000	109.46768			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.22000	101.05575		8.22000	101.93048			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.58286			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.66500	109.45647		9.66500	109.42825			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01254			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.75500	78.73531		9.75500	78.71460			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.03951			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.69242			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.63272			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.15625			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.04548		0.00000	98.14733			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.55307			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38571			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1151	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.45012			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36538			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.32849			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.18472			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.18241			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89640			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89985			0.00	6,800,000,000	1,700,000,000.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.79281			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.68976			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.68926			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.47914			0.00	15,200,000,000	3,800,000,000.00
SY1180	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.56917			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.55100			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.55124			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	100.00000		92.17172		100.00000	91.93955		7,540,000,000,000,000.00	75,400,000,000	45,300,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.93500		105.76272		6.93500	105.74291			3,883,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.67500		102.84860		8.67500	102.82461			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		42.82534		100.00000	42.72160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00704		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.80250		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.01801		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.12973		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.59475		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.62416		0.00		0	0.00	
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.49177		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.28203		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.91144		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	8.04500	103.11480	8.04500	103.09271		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.05996		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06154		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.06644	7.83000	102.04514		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.05908		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06107		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.05209		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.05908		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06107		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	82.50507	7.16000	101.87158		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06495		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06463		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.07221		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.07118		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.10186			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.09838			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.05900			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06154			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.30162		8.73000	102.23038			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.05876			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06107			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.74000		94.56630		8.74000	100.40255			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	105.77056			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.06746			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06510			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.06424			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.37460			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07204			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.07173			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	106.92505			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09644			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.09675			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	109.90182			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.55126			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.56954			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.09000		102.57015		9.09000	101.07181			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.61702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.67538			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.91174			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01243			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.85514		101.06155	5.84083			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.23915			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.06589			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.06905			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.10217			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34911			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01119			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01201			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01119			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01201			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01243			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01069			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01201			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01657			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01657			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01657			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02318			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02483			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02277			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.05779			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05697			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.37500		102.08099		7.37500	102.06079		23,010,000,000,000.00	3,120,000,000	1,735,100,000.00	
TL20	On 22/02/2020	Spot Bond	9.49000		89.85436		9.49000	89.80142			0.00	0	2,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.87000		107.77396		7.87000	107.75135		433,951,800,000,000.00	55,140,000,000	26,570,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.32500		106.29329		9.32500	106.26654		395,510,550,000,000.00	42,414,000,000	17,850,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.03410		100.00000	1.03087			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.60000		112.15254		9.60000	112.12396		153,600,000,000,000.00	16,000,000,000	6,500,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.79500		99.73612		9.79500	99.71021		341,649,600,000,000.00	34,880,000,000	16,970,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.81500		97.27681		9.81500	97.25149		131,865,604,650,000.00	13,435,110,000	5,345,110,000.00	
TN30	On 09/10/2030	Spot Bond	10.27000		107.77989		10.27000	102.18130		41,080,000,000,000.00	4,000,000,000	5,600,000,000.00	
TN40	On 01/10/2040	Spot Bond	10.77500		100.62933		10.77500	100.18672		9,697,500,000,000.00	900,000,000	10,900,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.31831			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.31372			0.00	800,000,000	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.41595			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.45175			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.45544			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.63215			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.99859			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.44287			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.48303			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.33894			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.34583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25860			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.27678			0.00	0	40,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.76897			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.81479			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.84023			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.84532			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.98740			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29998			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.35988		100.00000	11.30993			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.66406			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.44691			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.49681			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.98750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.92476			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.52051			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.30611			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.06569			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.82809			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.10992			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.83850			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.67023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.17768			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.00814			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.70285			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.37777			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.09753			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.40246			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.82045			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.32373			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.30176		100.00000	14.26711			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		97.38219		100.00000	96.87500			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.21724			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.14418			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10794			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		55.98233		100.00000	55.56213			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.15719			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.73473			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.54307			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.46978			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.23739			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.48448			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.11657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.48925			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.04500		109.38275		9.04500	109.35602			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.45723			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.49204			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.53011			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.57978			0.00	0	40,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.58193			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.49933			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.51237			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.18500		112.87824		7.18500	112.85658		143,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.34000		241.85979		1.34000	241.78741			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.79500		104.89750		6.79500	104.87846			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.47000		107.18093		7.47000	107.15958		61,254,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.82500		108.09371		7.82500	108.07118			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.11500		107.54777		8.11500	107.52453			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.18500		107.72089		8.18500	107.69741		40,925,000,000,000.00	5,000,000,000	2,500,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.42500		95.76189		6.42500	95.74544			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.35500		94.01631		6.35500	94.00016			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96000		99.39946		5.96000	99.38333			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.42500		95.74544		6.42500	95.72899			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.21500		70.49022		7.21500	70.47642			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		50.38125		100.00000	50.28567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	26.66743	100.00000	26.61684			0.00	0	0.00
Total for j-Bonds :										1.35e+017	9,286,327,800	23 649 014 600.00
Grand Total:										1.35e+017	9,286,448,916	23 652 715 804.00