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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 08/10/2014	Any day expiry	11.17390	11.17390		11.23720	11.23720		10.25	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	433.92210	0.43392		497.24750	0.49725	433.922	23.41	0.00	0	250.00
\$ / R		On 13/10/2014	Any day expiry	11.17850	11.17850		11.24340	11.24340		9.29	0.00	0	0.00
\$ / R	11.19	Call	Any day expiry	50.03040	0.05003		98.93480	0.09893	50.030	9.72	0.00	0	6,000.00
\$ / R		On 20/10/2014	Any day expiry	11.19040	11.19040		11.25580	11.25580		10.03	0.00	0	1,280.00
\$ / R		On 21/10/2014	Any day expiry	11.19240	11.19240		11.24100	11.24100		10.13	0.00	0	0.00
\$ / R	11.24	Call	Any day expiry	68.89050	0.06889		0.00000	0.00000	68.891	10.35	954,000.00	9,000	9,000.00
\$ / R		On 27/10/2014	Any day expiry	11.20390	11.20390		11.26940	11.26940		10.17	0.00	0	0.00
\$ / R	11.26	Put	Any day expiry	140.57800	0.14058		109.10500	0.10911	140.578	10.51	0.00	0	6,000.00
\$ / R	11.38	Call	Any day expiry	50.42120	0.05042		74.79410	0.07479	50.421	11.21	0.00	0	6,000.00
\$ / R	11.38	Put	Any day expiry	226.52120	0.22652		185.39410	0.18539	226.521	11.21	0.00	0	6,000.00
\$ / R		On 29/10/2014	Any day expiry	11.20780	11.20780		11.27320	11.27320		10.27	0.00	0	668.00
\$ / R	10.80	Put	Any day expiry	12.39970	0.01240		7.86330	0.00786	12.400	11.19	0.00	0	500.00
\$ / R	11.15	Put	Any day expiry	87.12760	0.08713		70.06810	0.07007	87.128	10.38	0.00	0	500.00
\$ / R	11.69	Call	Any day expiry	16.41260	0.01641		25.97850	0.02598	16.413	13.10	0.00	0	500.00
\$ / R	13.33	Call	Any day expiry	0.12450	0.00012		0.14670	0.00015	0.124	22.10	0.00	0	500.00
\$ / R		On 30/10/2014	Any day expiry	11.20970	11.20970		11.27520	11.27520		10.30	0.00	0	0.00
\$ / R	11.36	Put	Any day expiry	215.78090	0.21578		176.07680	0.17608	215.781	11.21	0.00	0	6,000.00

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 30/10/2014	Any day expiry	11.50	Call	37.80510	0.03781	55.20390	0.05520	37.805	12.01	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	328.10510	0.32811	280.00390	0.28000	328.105	12.01	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry	11.21930		11.21930		11.28490	11.28490		10.24	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.87810	0.00088	0.88230	0.00088	0.878	14.38	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	12.04740	0.01205	18.86250	0.01886	12.047	14.02	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry	11.22120		11.22120		11.28680	11.28680		10.27	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	481.35710	0.48136	542.48270	0.54248	481.357	10.38	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	140.36710	0.14037	183.89980	0.18390	140.367	10.27	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry	11.23080		11.23080		11.29650	11.29650		10.48	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry	11.23460		11.23460		11.30030	11.30030		10.52	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry	11.25930		11.25930		11.32510	11.32510		10.57	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	25.40890	0.02541	19.29470	0.01929	25.409	9.96	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.63090	0.00063	0.75410	0.00075	0.631	18.46	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.26120		11.26120		11.32700	11.32700		10.60	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	123.15030	0.12315	101.96720	0.10197	123.150	10.46	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	46.44220	0.04644	58.17880	0.05818	46.442	13.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry	11.26500		11.26500		11.33080	11.33080		10.60	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry	11.28810		11.28810		11.35430	11.35430		10.80	20,383,200.00	1,800	800.00
\$ / R	On 11/12/2014	Any day expiry	11.29020		11.29020		11.35650	11.35650		10.80	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.29240		11.29240		11.35860	11.35860		10.80	254,508,111.20	22,538	995,729.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.49320	0.00049	0.45150	0.00045	0.493	17.90	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	1.04350	0.00104	0.95170	0.00095	1.043	16.21	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.24650	0.00225	2.01640	0.00202	2.247	14.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.84090	0.00284	2.53650	0.00254	2.841	14.09	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.78950	0.00379	3.36120	0.00336	3.789	13.52	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,197.24590	1.19725	1,262.87320	1.26287	1,197.246	13.03	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.84590	0.00485	4.27320	0.00427	4.846	13.03	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,000.50940	1.00051	1,065.74680	1.06575	1,000.509	12.08	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	9.01710	0.00902	7.96800	0.00797	9.017	11.90	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	9.26110	0.00926	8.18870	0.00819	9.261	11.85	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.51190	0.00951	8.41550	0.00842	9.512	11.80	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	10.03620	0.01004	8.88980	0.00889	10.036	11.71	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.59190	0.01059	9.39230	0.00939	10.592	11.61	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	11.80520	0.01181	10.48980	0.01049	11.805	11.42	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	12.13190	0.01213	10.78510	0.01079	12.132	11.38	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	13.53770	0.01354	12.05510	0.01206	13.538	11.19	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	13.91640	0.01392	12.39710	0.01240	13.916	11.14	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	14.70730	0.01471	13.11150	0.01311	14.707	11.04	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	15.98710	0.01599	14.26520	0.01427	15.987	10.90	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	18.39210	0.01839	16.43250	0.01643	18.392	10.67	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	20.02050	0.02002	17.89590	0.01790	20.020	10.52	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	24.44860	0.02445	21.86770	0.02187	24.449	10.19	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	589.05750	0.58906	652.44290	0.65244	589.058	10.05	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	579.83950	0.57984	643.14130	0.64314	579.839	10.00	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	545.15610	0.54516	606.15640	0.60616	545.156	10.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	528.43380	0.52843	587.83270	0.58783	528.434	10.04	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	37.76150	0.03776	30.67200	0.03067	37.762	10.05	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	39.54850	0.03955	32.16420	0.03216	39.548	10.07	0.00	0	41,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	479.72430	0.47972	537.28380	0.53728	479.724	10.13	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	448.54620	0.44855	504.73220	0.50473	448.546	10.19	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	63.48470	0.06348	52.36780	0.05237	63.485	10.24	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	66.07400	0.06607	54.57430	0.05457	66.074	10.25	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	68.73420	0.06873	56.84650	0.05685	68.734	10.27	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	375.54970	0.37555	427.82090	0.42782	375.550	10.34	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	83.14970	0.08315	69.22090	0.06922	83.150	10.34	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	335.36650	0.33537	384.99760	0.38500	335.367	10.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	316.33500	0.31634	364.57730	0.36458	316.335	10.48	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	117.74910	0.11775	99.32020	0.09932	117.749	10.50	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	280.42570	0.28043	325.77720	0.32578	280.426	10.57	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	252.71010	0.25271	295.56560	0.29557	252.710	10.65	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	160.31010	0.16031	136.96560	0.13697	160.310	10.65	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	226.99150	0.22699	267.30120	0.26730	226.992	10.73	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	187.96300	0.18796	221.31150	0.22131	187.963	10.99	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	167.19850	0.16720	197.03740	0.19704	167.198	11.26	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	148.80580	0.14881	175.91940	0.17592	148.806	11.54	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	345.34680	0.34535	304.55140	0.30455	345.347	11.72	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	111.68240	0.11168	132.85120	0.13285	111.682	12.23	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	107.55620	0.10756	128.02780	0.12803	107.556	12.32	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	105.55820	0.10556	125.68760	0.12569	105.558	12.36	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	86.14490	0.08614	102.86250	0.10286	86.145	12.87	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	81.58680	0.08159	97.47730	0.09748	81.587	13.01	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	70.77310	0.07077	84.62980	0.08463	70.773	13.37	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	66.09700	0.06610	78.95220	0.07895	66.097	13.57	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	61.79430	0.06179	73.86820	0.07387	61.794	13.76	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	60.77320	0.06077	72.66070	0.07266	60.773	13.80	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	55.97010	0.05597	66.97780	0.06698	55.970	14.04	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	763.57010	0.76357	708.37780	0.70838	763.570	14.04	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	55.06730	0.05507	65.90800	0.06591	55.067	14.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	47.71660	0.04772	57.18510	0.05719	47.717	14.52	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	35.91140	0.03591	43.12260	0.04312	35.911	15.43	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	35.40260	0.03540	42.51480	0.04251	35.403	15.48	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	9.67240	0.00967	14.79570	0.01480	9.672	17.36	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	8.60680	0.00861	13.55280	0.01355	8.607	17.48	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	6.08860	0.00609	10.50620	0.01051	6.089	17.86	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	5.86130	0.00586	10.22130	0.01022	5.861	17.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.69920	0.00070	0.36340	0.00036	0.699	22.27	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.29890	11.29890	11.36520	11.36520		10.76	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	36.95660	0.03696	30.22290	0.03022	36.957	9.98	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	139.00890	0.13901	118.36810	0.11837	139.009	10.53	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	60.98060	0.06098	72.60670	0.07261	60.981	13.93	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	3.11990	0.00312	4.98800	0.00499	3.120	19.39	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.31630	11.31630	11.38260	11.38260		10.71	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.39180	11.39180	11.45790	11.45790		11.24	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	58.83120	0.05883	52.23830	0.05224	58.831	10.21	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	8.14550	0.00815	24.71180	0.02471	8.145	19.05	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.44860	11.44860	11.51470	11.51470		11.53	0.00	0	2,421.00

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\$ / R	On 25/02/2015	Any day expiry	10.80	Put	70.87970	0.07088	65.97650	0.06598	70.880	10.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	32.81740	0.03282	42.00120	0.04200	32.817	22.38	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.45060	11.45060	11.51670	11.51670		11.53	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.45270	11.45270	11.51870	11.51870		11.54	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.48720	11.48720	11.55320	11.55320		11.72	18,092,340.00	1,575	121,812.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	18.16520	0.01817	18.26890	0.01827	18.165	11.89	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	24.00300	0.02400	25.45410	0.02545	24.003	10.92	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	38.70130	0.03870	37.66500	0.03767	38.701	10.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	70.62510	0.07063	65.41190	0.06541	70.625	10.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	77.58210	0.07758	71.40940	0.07141	77.582	10.50	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	99.54720	0.09955	90.31010	0.09031	99.547	10.43	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	252.70190	0.25270	228.51250	0.22851	252.702	11.24	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	392.19900	0.39220	429.86780	0.42987	392.199	11.48	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	314.51870	0.31452	342.75750	0.34276	314.519	12.08	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	244.30970	0.24431	265.86010	0.26586	244.310	12.98	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	211.60190	0.21160	229.85320	0.22985	211.602	13.52	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	125.23010	0.12523	134.81310	0.13481	125.230	15.65	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	89.12510	0.08913	96.07280	0.09607	89.125	17.04	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	50.64440	0.05064	55.63700	0.05564	50.644	21.15	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.50950	11.50950	11.57550	11.57550		11.74	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	83.87550	0.08388	77.90620	0.07791	83.875	10.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	56.49920	0.05650	60.55060	0.06055	56.499	24.06	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.51960	11.51960	11.58560	11.58560		11.71	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	209.90790	0.20991	189.01010	0.18901	209.908	11.01	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	194.49790	0.19450	209.18560	0.20919	194.498	14.27	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.57630	11.57630	11.64220	11.64220		12.11	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	95.17830	0.09518	89.16550	0.08917	95.178	10.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	77.94830	0.07795	84.01040	0.08401	77.948	24.70	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.63800	11.63800	11.70360	11.70360		12.16	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	103.85100	0.10385	98.57030	0.09857	103.851	10.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	83.96040	0.08396	89.03220	0.08903	83.960	24.52	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.67200	11.67200	11.73750	11.73750		12.31	2,100,960.00	180	20,028.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	95.92810	0.09593	91.46540	0.09147	95.928	10.97	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	99.53550	0.09954	94.76770	0.09477	99.535	10.96	995,355.00	10,000	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	154.06490	0.15406	0.00000	0.00000	154.065	10.85	0.00	0	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	178.27770	0.17828	164.22340	0.16422	178.278	10.91	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	185.86120	0.18586	169.45180	0.16945	185.861	10.95	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	271.46100	0.27146	248.56550	0.24857	271.461	11.45	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	320.70150	0.32070	294.46170	0.29446	320.702	11.70	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Put	431.12840	0.43113	398.24760	0.39825	431.128	12.19	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	200.38960	0.20039	208.27430	0.20827	200.390	16.38	2,003,896.00	10,000	35,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	177.66890	0.17767	184.07830	0.18408	177.669	16.98	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.70180	11.70180	11.76720	11.76720		12.46	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	112.48580	0.11249	106.90640	0.10691	112.486	10.98	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	85.54130	0.08554	92.83410	0.09283	85.541	24.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.77320	11.77320	11.83850	11.83850		12.66	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	120.63480	0.12063	115.69710	0.11570	120.635	11.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	99.92080	0.09992	104.07960	0.10408	99.921	24.35	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry		11.83660	11.83660		11.90190	11.90190		12.83	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	128.05880	0.12806	120.79320	0.12079	128.059	11.24	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	102.23670	0.10224	105.93510	0.10594	102.237	24.19	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.87600	11.87600		11.94120	11.94120		12.98	0.00	0	2,685.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	90.14100	0.09014	87.52300	0.08752	90.141	11.37	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,370.95330	1.37095	1,433.56230	1.43356	1,370.953	11.31	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,055.05310	1.05505	1,109.77630	1.10978	1,055.053	11.32	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	556.73360	0.55673	582.91770	0.58292	556.734	13.39	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	425.88690	0.42589	444.11430	0.44411	425.887	14.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	327.23360	0.32723	339.63310	0.33963	327.234	16.24	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry		11.90660	11.90660		11.97180	11.97180		13.10	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	132.38570	0.13239	123.33590	0.12334	132.386	11.28	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	108.43010	0.10843	119.10840	0.11911	108.430	23.98	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.96960	11.96960		12.03460	12.03460		13.26	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	138.14120	0.13814	131.41530	0.13142	138.141	11.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	121.59370	0.12159	128.86530	0.12887	121.594	23.90	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.02700	12.02700		12.09180	12.09180		13.40	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	143.04800	0.14305	138.70770	0.13871	143.048	11.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	111.33080	0.11133	121.74710	0.12175	111.331	23.62	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.05980	12.05980		12.12460	12.12460		13.52	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,256.12890	1.25613	1,310.19160	1.31019	1,256.129	11.60	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		12.08030	12.08030		12.14500	12.14500		13.62	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	150.15170	0.15015	151.08410	0.15108	150.152	11.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	108.84530	0.10885	126.31680	0.12632	108.845	23.64	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.29240	11.29240		11.35860	11.35860		10.80	372,649.20	33	1,487.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.48720	11.48720		11.55320	11.55320		11.72	367,590.40	32	153.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	45,004.70150	0.45005	49,268.30360	0.49268	45,004.702	11.19	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.67200	11.67200		11.73750	11.73750		12.31	0.00	0	55.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.87600	11.87600		11.94120	11.94120		12.98	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry		18.00170	18.00170		18.00990	18.00990		9.39	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	20.42800	0.02043	26.76700	0.02677	20.428	10.60	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.16610	18.16610		18.17460	18.17460		10.36	19,383,228.70	1,067	38,260.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	61.43770	0.06144	62.40490	0.06240	61.438	9.55	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	538.16180	0.53816	531.73570	0.53174	538.162	11.12	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	77.58990	0.07759	78.14760	0.07815	77.590	12.49	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	61.17580	0.06118	61.35170	0.06135	61.176	12.67	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry		18.30280	18.30280		18.31040	18.31040		10.86	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	386.96820	0.38697	387.66830	0.38767	386.968	10.78	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	556.24500	0.55624	555.91290	0.55591	556.245	11.29	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	645.40070	0.64540	644.59660	0.64460	645.401	11.57	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	36.11950	0.03612	37.72900	0.03773	36.119	15.70	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	21.58000	0.02158	22.44660	0.02245	21.580	16.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	21.26340	0.02126	22.11330	0.02211	21.263	16.76	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.46160	18.46160		18.46750	18.46750		11.43	9,230,800.00	500	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	386.52530	0.38653	389.67000	0.38967	386.525	12.51	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.73760	18.73760		18.74040	18.74040		12.39	0.00	0	1,975.00

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 14/09/2015	Foreign Exchange Future			19.04350		19.04350		19.04260	19.04260		12.87	0.00	0	215.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10434		0.10434		0.10414	0.10414		8.82	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10626		0.10626		0.10604	0.10604		11.07	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.15950		14.15950		14.17500	14.17500		9.75	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.23000		14.23000		14.24590	14.24590		10.23	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.27090		14.27090		14.28720	14.28720		10.26	14,327,983.60	1,004	73,892.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	22.88180		0.02288		23.76140	0.02376	22.882	9.62	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	55.73120		0.05573		54.19250	0.05419	55.731	9.68	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	124.23710		0.12424		121.86210	0.12186	124.237	9.97	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	188.88790		0.18889		185.80090	0.18580	188.888	10.15	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	59.50260		0.05950		63.33980	0.06334	59.503	13.12	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	48.51640		0.04852		51.80460	0.05180	48.516	13.59	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	43.33210		0.04333		46.34870	0.04635	43.332	13.86	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	11.77690		0.01178		13.18880	0.01319	11.777	16.45	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.52740		14.52740		14.54260	14.54260		11.13	0.00	0	24,723.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	116.68300		0.11668		115.51360	0.11551	116.683	9.97	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	180.00930		0.18001		178.40290	0.17840	180.009	10.30	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	187.29300		0.18729		185.64470	0.18564	187.293	10.34	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	283.09460		0.28309		290.75180	0.29075	283.095	12.39	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	271.28190		0.27128		278.65100	0.27865	271.282	12.52	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	224.02860		0.22403		230.21800	0.23022	224.029	13.10	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	218.62230		0.21862		224.66990	0.22467	218.622	13.17	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	187.93410		0.18793		192.96480	0.19296	187.934	13.64	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.77450		14.77450		14.78800	14.78800		11.87	0.00	0	1,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.05560		15.05560		15.06810	15.06810		12.56	0.00	0	35.00
AlR03/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			514.26300		514.26300		512.98800	512.98800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			522.28100		522.28100		520.99100	520.99100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			531.29800		531.29800		529.97800	529.97800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.75000		433.75000		433.46200	433.46200			0.00	0	3.00
AL37	On 05/02/2015	Index Future			440.51200		440.51200		440.22400	440.22400			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			511.05000		511.05000		510.32700	510.32700			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			519.01800		519.01800		518.28800	518.28800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			466.77800		466.77800		466.03300	466.03300			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			474.05600		474.05600		473.30300	473.30300			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			482.24000		482.24000		481.46700	481.46700			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.90860		9.90860		9.87760	9.87760		7.04	0.00	0	10,118.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	11.60780		0.01161		14.36890	0.01437	11.608	7.89	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	74.20620		0.07421		93.09990	0.09310	74.206	7.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	70.47280		0.07047		69.16720	0.06917	70.473	7.62	0.00	0	201.00

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	10.75	Call	5.46710		0.00547		6.12790	0.00613	5.467	10.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	4.63390		0.00463		5.21720	0.00522	4.634	10.47	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.01130		10.01130		9.97920	9.97920		10.14	0.00	0	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.10890		10.10890		10.07510	10.07510		11.22	0.00	0	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.22110		10.22110		10.18720	10.18720		11.72	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.08400		10.08400		10.13770	10.13770		8.47	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.23440		10.23440		10.28790	10.28790		9.79	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			36.37810		36.37810		-45.19690	-45.19690			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,059.36190		1,059.36190		1,116.19230	1,116.19230			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,158.43940		1,158.43940		1,215.40490	1,215.40490			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			164.62920		164.62920		-163.13610	-163.13610			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			973.29480		973.29480		1,032.62410	1,032.62410			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.76620		11.76620		11.78060	11.78060		10.76	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.98260		11.98260		11.99630	11.99630		11.73	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.82800		1.82800		1.83780	1.83780		10.25	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.84780		1.84780		1.85740	1.85740		11.05	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			122.41751		122.41751		122.75165	122.75165			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.34212		124.34212		124.68249	124.68249			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.60358		82.99840		9.62990	82.80352			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future			9.69698		84.29286		9.72405	84.09571			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.77100		81.96015		9.79910	81.75825			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	465.13000		465.13000		464.46500	464.46500			0.00	0	417.00
GOVI	On 05/02/2015	GOVI	472.38200		472.38200		471.71000	471.71000			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	480.53800		480.53800		479.84700	479.84700			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.42782		117.42782		117.41091	117.41091			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.11686		118.11686		118.10078	118.10078			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	122.97188		122.97188		123.17831	123.17831			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.60354		123.60354		123.81422	123.81422			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	123.22790		123.22790		124.04299	124.04299			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.16497		125.16497		125.99416	125.99416			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	131.45017		131.45017		131.75376	131.75376			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.06852		132.06852		132.37773	132.37773			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	219.34700		219.34700		219.37100	219.37100			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	222.79400		222.79400		222.82100	222.82100			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	226.66700		226.66700		226.69100	226.69100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	592.26400		592.26400		592.36200	592.36200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	601.62500		601.62500		601.72700	601.72700			0.00	0	157.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate	144.94632		144.94632		144.92882	144.92882			0.00	0	571.00
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 15/10/2014	Jibar Tradeable Future	6.08000	93.92000			6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.12000	93.88000			6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.37000	93.63000			6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.47000	93.53000			6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.59000	93.41000			6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.68000	93.32000			6.63000	93.37000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.97000	93.03000			6.91000	93.09000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.18000	92.82000			7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.33000	92.67000			7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.47000	92.53000			7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.61000	92.39000			7.55000	92.45000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.75000	92.25000			7.69000	92.31000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 12/12/2014	Foreign Exchange Future			0.12470		0.12470		0.12550	0.12550			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06730		0.06730		0.06770	0.06770			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26380		1.26380		1.25780	1.25780			75,828.00	60	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26470		1.26470		1.25870	1.25870			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			8.24558		121.14792		8.27675	120.88509		7.84	18,172,188.00	150	48,931.00
R186	On 06/11/2014	Bond Future	7.70	Call	43.73000		0.04373		37.36000	0.03736	43.730	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	94.90000		0.09490		81.61000	0.08161	94.900	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	341.95000		0.34195		299.40000	0.29940	341.950	7.75	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,333.16000		1.33316		1,205.97000	1.20597	1,333.160	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	874.81000		0.87481		1,010.45000	1.01045	874.810	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	447.19000		0.44719		536.33000	0.53633	447.190	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	348.71000		0.34871		424.03000	0.42403	348.710	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	298.53000		0.29853		366.13000	0.36613	298.530	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	3.77000		0.00377		5.80000	0.00580	3.770	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.31334		117.74181		8.34552	117.47600		8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	448.10000		0.44810		495.48000	0.49548	448.100	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.36066		119.77896		8.39426	119.50664		8.12	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			287.40332		287.40332		287.36204	287.36204			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.90452		285.90452		285.86501	285.86501			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			233.02720		233.02720		232.31628	232.31628			305,731,686.40	1,312	50,148.00
R202	On 05/02/2015	Bond Future			233.49439		233.49439		232.77466	232.77466			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.09423		99.47125		8.11542	99.34665		6.46	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			8.17306		101.02266		8.19503	100.89699		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.22155		98.84221		8.24475	98.71282		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.25085		100.69372		8.27435	100.56594		6.62	0.00	0	0.00

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 06/08/2015	Bond Future	9.07	Put	895.12000	0.89512	928.60000	0.92860	895.120	6.94	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			7.22459	103.87630	7.23612	103.84665		2.24	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	18.08000	0.01808	17.54000	0.01754	18.080	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	58.81000	0.05881	56.60000	0.05660	58.810	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.33054	105.49638	7.34292	105.46724		2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,048.76000	1.04876	1,029.05000	1.02905	1,048.760	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.36768	103.15112	7.38229	103.11981		2.10	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			8.66520	96.65240	8.69125	96.44342			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.73354	94.15301	8.76031	93.94167			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.78659	95.78312	8.81440	95.56660			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			8.85374	98.94382	8.88478	98.65311			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.91825	96.22973	8.95010	95.93547			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.96913	97.89586	9.00207	97.59491			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			7.54022	104.71213	7.55666	104.65438		3.25	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	26.29000	0.02629	32.16000	0.03216	26.290	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.63378	102.31051	7.65119	102.25280		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.68639	104.08040	7.70574	104.02002		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.70186	101.98889	7.72142	101.93164		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	479.89000	0.47989	496.10000	0.49610	479.890	3.39	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			8.92284	100.63958	8.94880	100.37598			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.98495	97.82672	9.01156	97.56001			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.03417	99.52056	9.06169	99.24754			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.91323	99.98656	8.94425	99.66351			0.00	0	29,870.00
R2048	On 05/02/2015	Bond Future			8.97656	101.54594	9.00840	101.21872			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.02167	98.86798	9.05452	98.53358			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			7.73677	100.28429	7.75304	100.21681		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.82260	98.20733	7.83964	98.13972		4.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future			7.87876		99.90672		7.89731	99.83636		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,014.51000		1.01451		987.08000	0.98708	1,014.510	4.20	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.90613		98.13275		7.92481	98.06516		4.32	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	833.54000		0.83354		813.01000	0.81301	833.540	4.20	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			7.86993		95.23016		7.88609	95.15302		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	13.71000		0.01371		17.27000	0.01727	13.710	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.95000		96.71544		7.96681	96.63792		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.99988		94.98603		8.01792	94.90565		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.02584		96.76559		8.04394	96.68768		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	669.53000		0.66953		690.01000	0.69001	669.530	5.58	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			8.78244		76.46262		8.80837	76.26194		12.10	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	289.87000		0.28987		262.75000	0.26275	289.870	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	928.07000		0.92807		854.14000	0.85414	928.070	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,810.94000		1.81094		1,690.36000	1.69036	1,810.940	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,078.42000		2.07842		1,946.84000	1.94684	2,078.420	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,362.71000		2.36271		2,220.95000	2.22095	2,362.710	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	114.18000		0.11418		141.53000	0.14153	114.180	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	23.74000		0.02374		31.66000	0.03166	23.740	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	13.61000		0.01361		18.61000	0.01861	13.610	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.76000		0.00076		1.18000	0.00118	0.760	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.50000		0.00050		0.79000	0.00079	0.500	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.31000		0.00031		0.50000	0.00050	0.310	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.84326		77.65511		8.86982	77.45200		11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.88849		75.84829		8.91593	75.64043		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.92224		77.26972		8.94999	77.06112		12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,177.73000		1.17773		1,226.16000	1.22616	1,177.730	13.49	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
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

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/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		172.44849	172.44849	172.91834	172.91834			0.00	0	642.00
R210	On 05/02/2015		Bond Future		175.15932	175.15932	175.63813	175.63813			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		132.55875	132.55875	132.54332	132.54332			0.00	0	1,120.00
R211	On 05/02/2015		Bond Future		133.03655	133.03655	133.02210	133.02210			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		137.03316	137.03316	137.01394	137.01394			0.00	0	14,864.00
R212	On 05/02/2015		Bond Future		137.42452	137.42452	137.40626	137.40626			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		8.66996	86.94177	8.69600	86.74071		10.48	0.00	0	28,658.00
R213	On 05/02/2015		Bond Future		8.73776	88.29772	8.76449	88.09437		10.30	0.00	0	0.00
R213	On 07/05/2015		Bond Future		8.78462	86.27733	8.81231	86.06915		10.96	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		8.85768	77.38237	8.88362	77.17209		12.63	0.00	0	6,069.00
R214	On 06/11/2014	9.20	Call	2,947.85000	2.94785	2,786.13000	2.78613	2,947.850	12.82	0.00	0	2,500.00	
R214	On 06/11/2014	9.80	Put	5.79000	0.00579	8.22000	0.00822	5.790	13.39	0.00	0	2,500.00	
R214	On 05/02/2015		Bond Future		8.91934	78.58927	8.94592	78.37642		12.43	0.00	0	0.00
R214	On 07/05/2015		Bond Future		8.96291	76.65444	8.99034	76.43670		13.28	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		21,337.61000	21,337.61000	21,393.56000	21,393.56000			0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future		4.89900	4.89900	4.91860	4.91860		5.25	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future		4.86510	4.86510	4.88460	4.88460		7.47	0.00	0	0.00
ZMW / R	On 12/12/2014		Foreign Exchange Future		1.73630	1.73630	1.76180	1.76180			0.00	0	13.00

**Total for Derivatives :** **666,699,816.50**      **59,251**      **3 549 934.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.19464			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		7.19000	105.48033	7.19000	105.46010			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	100.31741			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		8.71000	102.48215	8.71000	102.45802			1,742,000,000,000.00	200,000,000	803,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	99.88333			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.32500	100.66554		9.32500	100.64048			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.99555			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.08982			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.57500	98.91377		9.57500	98.88863			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.31000	100.66308		7.31000	100.64359			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.02603			0.00	20,000,000	20,000,000.00
AB09		On 03/05/2017	Spot Bond	8.99500	107.34303		8.99500	107.31737			0.00	0	500,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.40000	127.22672		2.40000	272.39665			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45833			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06530			0.00	200,000,000	200,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46765			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.48551			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.49726			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.79979			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.77435			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.44222			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.10000	129.32067		3.10000	129.27568			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.08000	118.45559		4.08000	118.41124			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.83000	105.31902		4.83000	105.27755			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	86.57254		100.00000	86.37027			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.14000	169.94208		2.14000	169.88734			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	163.20826		2.76000	163.15296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000	174.04992		2.17000	173.99369			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.54936		1.82000	183.49181			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.19125	77.09486		8.19125	77.07823			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.19125	77.09486		8.19125	77.07823			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	100.38067			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	100.05876			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92494			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	7.36000	102.88133		7.36000	102.86089			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	100.21046			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48000	106.23578		7.48000	106.21423			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.85722			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		94.29555		2.68000	107.07787			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.32347		2.49000	158.07110			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		116.89223		2.42000	211.91902			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	9.69500		89.62420		9.69500	89.82150			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	101.46993			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	99.33000			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		108.28306		9.63000	108.26436			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	9.65500		109.13574		9.65500	109.10763			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.03000		89.18780		9.03000	89.16617			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	9.75000		108.43809		9.75000	108.40989			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	100.62173			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.51187			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.34500		105.12199		8.34500	105.09825			0.00	0	1,835,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.03500		101.93507		9.03500	101.91032		9,035,000,000,000.00	1,000,000,000	700,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.14000		104.27177		7.14000	104.25190			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	9.05000		99.22435		9.05000	99.20036			0.00	0	1,791,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.85000		93.41939		9.85000	93.39458		28,762,000,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	8.13500		102.22804		8.13500	102.20552			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		218.09196		2.21000	276.23295			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.43272		1.27000	130.23606			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		129.28800		2.12000	131.84264			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00452		100.00000	0.00450			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		57.75682		100.00000	57.61691			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.64000		102.50718		11.64000	102.47515			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.37669			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.77389		100.00000	5.75975			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41055			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.89030			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.41508		100.00000	34.33080			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34283			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.64747		11.00000	65.62871			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		22.02565		100.00000	21.97171			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41601			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45398			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39907			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41052			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41555			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59529			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59529			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60451			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60451			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58605			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.84575			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55539			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29728			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40368			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.41489			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.41942			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.41028			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38993			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.51000	102.53489		9.51000	102.50842			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.63841			0.00	0	0.00

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	102.29838		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	85.71795		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.91135		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.91984		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.39898		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.40666		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82351		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.40652		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.16866		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.10471		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.19245		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.11344		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.78625		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.40037		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.57789		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35657		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34875		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36394		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39234		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37627		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35795		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36302		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	100.55274	10.23000	100.52503		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36789			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36025			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.75697			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.65000	103.52714		9.65000	103.50048			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39089			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.98877		1.75000	116.01047			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57933			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36329			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38209			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39336			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37082			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.89279			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.25842			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.14268			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36676			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50071			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.39110			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.38280			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40211			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40805			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86155			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10777			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.40951			0.00	0	0.00

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	100.40951				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42932				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.38434				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43214				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.51826				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42932				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	94.74499				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.41731				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.41135				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	126.24526				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	127.14700				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36179				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35863				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.96961				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.36721				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	96.74701				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.38209				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.36225				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.36179				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.39488				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29121				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57156				0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.52415				0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	102.40952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		15.26295	100.00000	15.22597				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.76408	100.00000	14.71747				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.98814				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.08700				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.15281				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.69987				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.87004				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.09689				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.65241				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.13000		100.94711	8.13000	100.92513				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.12980				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.48010				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.55000		100.69065	8.55000	100.66737				0.00	0	31,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.38000		118.51552	9.38000	118.48584				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.58500		105.23092	7.58500	105.20927				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		98.14261	100.00000	97.88569				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.43500		102.19279	9.43500	102.16719				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.77993	100.00000	16.74280				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.07000		103.07137	10.07000	103.04386				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		165.03674	2.74000	164.98090				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.73768				0.00	200,000,000	200,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.57930				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.60561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.98103		0.00		0	0.00	
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29037		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	100.51103		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.18539		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.37748		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	100.37082		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33599		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72637		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	101.27000		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	100.65772		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.46455		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.67000	128.79344	2.67000	292.78626		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	94.68063		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	105.42850		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.67359		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.15299		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	92.04753		0.00		0	0.00	

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	100.00000		82.97117	100.00000	80.21978				800,000,000,000,000.00	8,000,000,000	8,000,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.54753				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.33920				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.33467				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.22397				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.12000		102.46280	9.12000	102.43769				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.16263				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.62405				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.79287				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.27442				0.00	100,000,000	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.97236				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.60500		103.08793	9.60500	103.06150				19,210,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.72000		103.90536	7.72000	103.88374				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		43.47577	100.00000	43.28459				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.17347				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.94500		102.76577	8.94500	102.74107				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.22906		101.82671	11.22906	101.37787				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.18072		100.51321	11.18072	100.44887				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.22383		100.46227	11.22383	100.40924				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.27880				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.26575		100.41116	11.26575	100.34056				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01997		99.68247	12.01997	99.64959				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.28485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.28485		0.00		0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.28492		0.00		0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.47906	99.76155	11.47906	99.88476		0.00		0	0.00	
BAYA13	On 31/03/2016	Spot Bond	11.40571	101.07220	11.40571	100.35548		0.00		0	0.00	
BAYA14	On 30/09/2015	Spot Bond	11.18072	100.51321	11.18072	100.44887		0.00		0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.33138	100.61637	11.33138	100.46426		0.00		0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.52054	96.29011	10.52054	100.10649		0.00		0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.27160		0.00		0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.26781		0.00		0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.26781		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	10.98610	99.17474	10.98610	99.60170		0.00		0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.72000	98.84685	11.72000	98.81582		0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26076		0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.64500	73.15824	11.64500	96.71867		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	100.24883		0.00		0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.38816	9.28000	100.22461		0.00		0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.26429		0.00		0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.52000	70.05271	11.52000	98.96097		0.00		0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.25723		0.00		0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.26312		0.00		0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.26312		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	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25440			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.26650			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	100.26650			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25488			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25843			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.26660			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19949			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21276			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.22906	101.87495		14.22906	101.43565			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.45392	100.23648		15.45392	100.19451			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.33114	100.19099		14.33114	100.21957			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.33896			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.33896			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.33896			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.35053			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.29825			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.39495		100.00000	21.35436			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.14886		100.00000	19.10248			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.42762		100.00000	17.38539			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.00668		100.00000	12.97517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.27006		100.00000	11.24276			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86270			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52911			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.03355			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03567			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.32716		100.00000	7.30923			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.32716		100.00000	7.30923			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		90.12346		100.00000	89.90148			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		104.06359		2.11000	179.04663			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000		95.41215		8.27000	149.79668			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000		96.73122		8.27000	150.15225			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500		95.61070		8.65500	95.58857			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.69947			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.12000		97.27692		8.12000	97.25553			1,624,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.61065			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.62752			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66031			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76961			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.87889			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.18451			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.52424		100.00000	25.46241			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44978			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.47881			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48849			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.60460			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.75934			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.98279	100.00000	100.00000	15.94407			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.98279	100.00000	100.00000	15.94407			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48960			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52527			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53499			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.49500		101.25430		8.49500	101.23103			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56414			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61579			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.27031	100.00000	100.00000	14.23536			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.27031	100.00000	100.00000	14.23536			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.63104			0.00	0	20,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19467			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.82000		66.76422		8.82000	102.55283		52,920,000,000,000.00	6,000,000,000	3,000,000,000.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.87812			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.57438			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.89028			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.02981			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.88514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.92874			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00793			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.33666			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.87688			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	57.66498		100.00000	57.52374			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.79286			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84477			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.81047			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.05305			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.33242		100.00000	25.27104			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46739			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.09976			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.62000	105.99107		7.62000	105.96905			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.64500	114.30634		9.64500	114.27709			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.85576			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.54500	105.86653		9.54500	105.83971			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.72000	96.82946		12.72000	96.79648			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.96842			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.68000	101.72784		11.68000	101.69646			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.20485			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.53500	103.48640		9.53500	103.46020			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.81371			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.12000	97.59672		12.12000	97.56551			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.10115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.70509			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.30314			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.35500		95.90409		10.35500	95.87779			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10000		117.78656		10.10000	117.75486			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000		113.96811		9.95000	113.93788			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.28000		113.14973		9.28000	113.12138			0.00	0	34,600,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97507			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.84500		100.65761		11.84500	100.62563			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41011			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.07859			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.06229			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.15754			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.42163			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.45044			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.92550			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23080			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.23892			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.24866			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.84173			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.82284			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.92266			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32613			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.39909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26046			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.74387		10.11000	102.71633			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01311			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.09363		2.76000	120.05298			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	117.18732		3.14000	119.93205			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.89730		8.25000	100.87478			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	127.42583		2.82000	121.60213			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	125.17406		2.40000	119.45466			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55169			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93306			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.92455			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.83500	99.26959		8.83500	99.24615			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93468			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93522			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70382			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71508			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.88500	99.33270		8.88500	103.62033			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.88500	99.33270		8.88500	103.62033			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.93500	102.40425		8.93500	102.37979			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40826			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44762			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.97830			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.97830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16197			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41367			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93962			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.99688			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.17392		9.35000	101.14881			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.17392		9.35000	101.14881			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93950			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94194			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67027			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57855			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58306			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.53515			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29033			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86821			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40176			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40176			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40176			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75892			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.45000	101.07988		9.45000	101.05410			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.44136			0.00	0	0.00

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	100.46097				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77548				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77347				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81312				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.01302				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.12249				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00420				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.53657				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75361				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63371				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.42508				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36631				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.66784				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.34578				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57034				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33407				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.84803				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23321				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33058				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.10439				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.43436				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23339				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23339				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23118				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.39788			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.79954			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.13639			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	128.94314			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.19422			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.97143			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.68141			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.33777			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.97500	94.97359		10.97500	96.24558			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.49500	92.80398		11.49500	92.91427			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22171			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.43470			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.30760			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66855			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.66375			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.94263		8.80500	103.86607			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38434			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68532			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.40654			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40101			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40775			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.43381			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41748			0.00	0	0.00

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	100.57279			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57279			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.19761			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.45411			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22171			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.37952			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.53415			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61664			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.49955			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22290			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56937			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.47216			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36700			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.42123			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60078			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.26026			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21697			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.51214			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.88343			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56094			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	101.55349			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.65807			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	100.38263	10.55000	100.48398			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.15500	102.73546	10.15500	102.84917			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.38875			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.65892			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.29500	104.22350	12.29500	104.36111			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.72801			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.32500	104.29271	12.32500	104.19107			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.75500	103.99323	10.75500	103.90445			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.72801			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.66890			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.46069			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.42618			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.43381			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.38434			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23047			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.65500	101.59572	9.65500	101.51636			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25772			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.42258			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	100.56963	10.55000	100.54108			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.59336	11.00000	97.90021			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.58385			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.42932			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61767			0.00	0	0.00

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	12.08500	100.36277		12.08500	100.26522			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.46874			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.38434			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.75352			0.00	0	40,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40910			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	19.84866		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.39037		7.01000	40.00238			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	158.68340			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	8.65500	95.61070		8.65500	138.96018			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000	34.07891		8.27000	149.79668			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000	34.50441		8.27000	150.15225			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.80124			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.73969			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97839			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97839			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41281			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38717			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39227			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39110			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66855			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35773			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.37308			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.37533			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.07008			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.86513			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.07728		8.87000	103.94766			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.89500		103.42358		8.89500	103.39899		13,342,500,000,000.00	1,500,000,000	750,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.29500		114.97201		10.29500	114.94047			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.52000		106.10253		8.52000	106.07835			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.86500		104.78787		9.86500	104.76000			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.93500		104.89374		9.93500	104.86596			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.28500		93.62682		10.28500	93.60103			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000		94.63544		11.00000	94.60760			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000		92.50045		11.00000	92.47338			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.92447			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90800			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80711			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77931			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.23051			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.92151			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.34820			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17500		98.94374		11.17500	101.98449			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.01688		100.00000	11.98745			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.02155		100.00000	4.00885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.63460		100.00000	14.58841			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.41460			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.22000		97.89993		8.22000	96.66295			0.00	0	300,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.84283			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.78789			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.63513			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		91.19489		100.00000	90.97515			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.63679			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.33390			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.62976			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.24248			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.79781			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.49866			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.66413			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.55872			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.43604			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.17982			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.85500		103.65886		8.85500	103.63432			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.61500		116.20784		7.61500	116.18411		17,694,687,653,000.00	2,323,662,200	2,030,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.58500		105.25739		8.58500	105.23335		4,120,800,000,000.00	480,000,000	1,796,100,000.00	
DV23	On 27/02/2023	Spot Bond	9.21500		105.69005		9.21500	105.66418		4,054,600,000,000.00	440,000,000	1,413,600,000.00	
DV24	On 18/02/2024	Spot Bond	9.13500		104.81488		9.13500	104.78944		0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.62000		105.12500		9.62000	105.09816		5,772,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.55728			0.00	200,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48798			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30299			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19453			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.43895			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.09741			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41022			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19094			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.18000		126.75275		8.18000	126.72514			32,720,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.71436			0.00	9,100,000,000	4,300,000,000.00
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		102.85366		0.20000	135.65249			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07500		123.24583		2.05000	123.55749			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06000		110.79469		2.06000	110.75926			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		110.39659		2.09000	110.36121			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.18000		102.05974		2.18000	102.02674			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.75500		105.59542		9.75500	105.56810			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.60500		106.09412		9.60500	106.06663			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000		104.32771		10.05000	104.29991			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.24500		95.73304		10.24500	98.84057			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.39500		101.83930		10.39500	101.06438			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.10644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.88228			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55989			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15427			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92383			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96889			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	58.36635		100.00000	58.18212			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	94.24984		100.00000	94.01481			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	79.79719		100.00000	79.63467			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	132.63490		3.00000	132.58902			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50000	104.46341		11.50000	104.43168			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.33239			0.00	0	5,500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52615			0.00	0	3,500,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.23610			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.10000	95.85285		10.10000	95.82691			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01650			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.92732			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22051			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	101.12849			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
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19904			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49033			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02845			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.07052			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.02003			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.05509			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.02976			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.01563			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.11000		101.40227		7.11000	101.38281			3,412,800,000,000.00	480,000,000	240,000,000.00
ES18	On 20/04/2018	Spot Bond	8.00000		103.52917		8.00000	108.12108			89,920,000,000,000.00	11,240,000,000	9,432,100,000.00
ES23	On 25/01/2023	Spot Bond	8.68500		109.72522		8.68500	109.69987			158,115,841,834,500.00	18,205,623,700	28,324,135,400.00
ES26	On 02/04/2026	Spot Bond	8.94000		92.44459		8.94000	92.42238			80,281,200,000,000.00	8,980,000,000	8,906,500,000.00
ES33	On 15/09/2033	Spot Bond	9.57000		82.56298		9.59500	82.35546			1,382,482,200,000,000.00	44,460,000,000	30,342,600,000.00
ES42	On 25/04/2042	Spot Bond	9.68500		92.56305		9.68500	92.53914			526,864,000,000,000.00	54,400,000,000	54,900,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.91224			0.00	0	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.12055			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.96048			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84319			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.28686			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.73736			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54082			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	100.00000		71.44658		100.00000	70.64357			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.13082		100.00000	12.10142			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.80585		100.00000	11.77725			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.51220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	98.95335			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.57044			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.60921			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.52000	99.09189		9.52000	99.06671			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.55330			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55323			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.65794			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.05962			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.85097			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.86498			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.35500	101.15560		10.35500	101.82227			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.32000	105.82276		11.32000	105.79092			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.09072			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.22000	130.14697		2.22000	130.97762			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.24000	128.73303		2.24000	275.62291		537,600,000,000.00	240,000,000	80,000,000.00	
FRBI25	On 31/01/2025	Spot Bond		2.40000	103.39051		2.40000	109.86717		1,920,000,000,000.00	800,000,000	200,000,000.00	
FRBI28	On 31/03/2028	Spot Bond		2.47000	101.55313		2.47000	158.42947		0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond		2.31000	118.74394		2.31000	215.27673		0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond		7.75000	105.98735		7.75000	105.96508		0.00	0	0.00	
FRBZ01	On 30/11/2020	Spot Bond		7.81800	62.99188		7.81800	62.36913		0.00	0	0.00	
FRBZ02	On 28/10/2024	Spot Bond		9.45800	40.32640		9.45800	39.43761		0.00	0	0.00	
FRBZ03	On 10/12/2024	Spot Bond		9.69000	39.04962		9.69000	38.12464		0.00	0	0.00	
FRC02U	On 02/03/2015	Spot Bond		100.00000	71.85039		100.00000	71.70923		0.00	0	0.00	
FRC03U	On 27/03/2015	Spot Bond		100.00000	74.28400		100.00000	74.14489		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.01407			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45868			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39914			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43672			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.41458		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.41458		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42932			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	100.41000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51590			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	100.42258			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.33306		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44815			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.54762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53207			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	17.24011		100.09221	17.19785			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.38524			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	109.78308			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.06994			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.42746			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	100.43207			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.39588			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.40235			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.52095			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.39561			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	58.06093		13.22500	58.04018			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37398			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37443			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.39065			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500		94.90035		3.63500	98.14685			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.40685			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.40685			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.13965			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22171			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.45035			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.38434			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.37578			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.64164			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.43695			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.23908			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.62436			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.78985			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.49866			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39876			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.49947			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.37172			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.40235			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.40235			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48966			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.15282			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.16077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39795			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01831			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.42393			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38146			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98145			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80345			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63119			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80345			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62430			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.42493			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.59550		8.75000	101.51672			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.24031			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.13189		100.00000	11.09676			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.16245		100.00000	10.13038			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.05501			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.19894		100.00000	1.19273			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.14173			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42879			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.42654			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.68242			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63176			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	116.60272		3.46000	120.77150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43386			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43798			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000	107.66110		3.44000	120.92874			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000	105.01995		3.46000	120.77150			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000	102.23848		2.59000	126.46196			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000	101.43418		2.66000	133.57506			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.83481			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38073			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43115			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46733			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49880			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48144			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41270			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41225			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.68101			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47342			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.53011		100.00000	9.50676			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.07612		100.00000	23.01960			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	54.27891		100.00000	54.10945			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.06981		100.00000	17.01594			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000	149.31625		4.73000	149.25786			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24878			0.00	10,000,000	10,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.94707			0.00	190,000,000	190,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.84072			0.00	7,000,000,000	9,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.48173				0.00	120,000,000	120,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.08381				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.18915				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.92605				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800	82.49626	2.11800	100.72653				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47500	100.94863	2.47500	132.38027				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.56829				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.22427	10.38000	102.19581				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.22427	10.38000	102.19581				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	101.23249				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.70760				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61500	98.44796	2.61500	106.84745				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000	205.32640	2.62000	205.97756				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58500	107.45410	2.58500	107.41823				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.10231				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000	204.45372	2.65000	205.10410				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.86918				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	108.99792	2.49000	108.96181				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67500	105.75240	2.67500	105.71684				0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.24545				0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	51.37800				0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.13659				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS119	On 31/01/2038	Spot Bond		2.78000	104.03526		2.78000	103.77289			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.77000	111.29153		2.77000	255.49801			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.75000	124.00533		2.75000	265.49707			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.25000	128.63825		2.25000	275.41993			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.97000	122.03102		2.97000	261.26848			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	101.58742		2.59000	127.83277			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.53281			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	131.88502		2.12000	127.81133			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76554			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03991			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.40038			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.45500	106.75321		2.45500	106.71795			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.20207		104.97509	18.15552			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.17834		101.07593	22.12350			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	14.85083		100.44759	14.81432			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.64525		100.76967	20.59433			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		2.14000	116.19549		2.14000	116.15805			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	97.19719		2.35000	110.37381			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.58488			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38000	96.92930		2.38000	110.06952			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.00475			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.45000	126.76037		2.45000	343.86104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.29058			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.93538			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.81000		101.44140		6.81000	101.42301			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.91500		100.69278		7.91500	100.67119			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.30500		101.07499		8.30500	101.05227			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.51000		105.81974		8.51000	105.79565			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.06000		103.36311		9.06000	103.33822			0.00	0	11,412,400,000.00
FRX20	On 01/10/2020	Spot Bond	9.26500		97.88862		9.26500	97.86427			0.00	0	5,288,300,000.00
FRX23	On 28/02/2023	Spot Bond	9.81500		89.21831		9.81500	89.19470			0.00	0	4,584,500,000.00
FRX24	On 10/12/2024	Spot Bond	9.81000		109.51760		9.81000	109.48895			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.12000		97.49026		10.12000	95.95525			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.53000		93.30945		10.53000	93.28343			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.32000		78.47756		10.32000	78.45599			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.33024			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.34176			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.34636			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.35780			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.37615			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.38991			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.44942			0.00	0	0.00
FS2A1	On 20/02/2015	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
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92619			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.96683			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.97638			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.00349			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04420			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.07812			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.22722			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14420			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34618			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.29500	100.39041		9.29500	100.36550			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	101.12164			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.69493			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.45876			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48977			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.54973			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.62412			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.72739			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	100.66266			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.89974			0.00	160,000,000	414,469,200.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.88376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67428			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.74334			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.59526			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.06976			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30286			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84679			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.25425			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26462			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.89650			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.11804			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.51232			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.33907			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.41234			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07618			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.67149			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.75973	102.46845		7.75973	96.48332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.74804				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.75910	102.21584	8.75910	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.84645				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.20899	102.31688	9.20899	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.96671				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.83629				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.86852				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.86356				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.36132				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32500	102.59758	9.32500	102.57217				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.35000	108.19761	8.35000	108.17355			14,028,000,000,000.00	1,680,000,000	1,376,800,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.05000	130.54984	2.05000	279.51423				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	133.26129	2.06000	285.31949				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500	99.15602	9.54500	99.13089			61,469,800,000,000.00	6,440,000,000	7,110,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.54500	99.11262	9.54500	99.08750				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.53968	100.00000	82.35294				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.49213	100.00000	21.43949				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	99.72677	100.00000	100.00000				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	54.25554	100.00000	54.12410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		25.92777	100.00000	25.86496				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.18909	100.00000	15.15229				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		83.86548	100.00000	83.67574				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		116.80671	1.74000	116.77038				75,299,977,260,000.00	43,275,849,000	05,060,133,300.00
I2038	On 31/01/2038	Spot Bond	1.86500		122.32150	1.85500	122.50621				53,973,100,000,000.00	28,940,000,000	29,024,767,300.00
I2046	On 31/03/2046	Spot Bond	1.86000		123.40510	1.86000	123.36625				2,697,000,000,000.00	1,450,000,000	63,540,494,800.00
I2050	On 31/12/2050	Spot Bond	1.94000		130.75501	1.93000	131.03493				4,035,200,000,000.00	2,080,000,000	41,863,976,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.64000		101.91127	7.64000	101.89061				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.10655				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.03054				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.43500		102.06618	8.43500	102.04290				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.19500		105.95355	8.19500	105.93005				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.25500		101.19929	8.25500	101.17705				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.25800				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.32991				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.65653	1.43000	129.77123				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.29117	2.19000	131.23645				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.38975				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.21610				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.31500		101.52425	8.31500	101.50154				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.85662				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.53150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.34444			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.95000		99.14136		8.95000	99.11764			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95000		94.68043		8.95000	94.65791			0.00	0	28,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70275			0.00	0	6,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.39500		97.01719		8.39500	96.99527			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.42000		100.29712		9.42000	100.24912			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32349			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.36173			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.30718		7.90000	100.28607			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.73000		99.57203		8.73000	99.54891			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.50477			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.08549			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.96500		102.48990		7.96500	102.46815			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.69000		103.18312		8.69000	103.15926			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.78500		104.31724		9.78500	104.29016			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.19088			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.46062			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38266			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.41223			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.44164			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00557		100.00000	0.00556			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.58209			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.55301			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.00500		100.84684		9.00500	100.82258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000		99.87863		5.00000	99.86515			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		99.87863		5.00000	99.86515			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.95736		5.00000	100.94381			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		99.87863		5.00000	99.86515			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.28486		4.00000	100.27389			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		30.65949		100.00000	30.56377			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.43424		100.00000	30.33922			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.43424		100.00000	30.33922			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.78587		9.20000	104.75997			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.24042			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.24042			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.22055			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.77435		100.00000	7.75531			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.98687			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.28774			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.18500		100.50455		9.18500	100.48022			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.17355			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.81579		100.00000	9.79201			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		54.27891		100.00000	54.10945			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		79.00433		100.00000	78.83369			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.75222		100.00000	10.60787			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN442U	On 14/10/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		98.56093		100.00000	98.29948			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		95.02284		100.00000	94.77981			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		99.17355		100.00000	98.36066			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		90.29066		100.00000	89.62676			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		97.07447		100.00000	96.81698			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		93.58974		100.00000	93.35038			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.93155		6.25000	99.86320			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.81200		6.25000	99.74381		250,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
INA444	On 28/10/2014	Spot Bond	6.35000		99.68783		6.35000	99.61872			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.56695		6.35000	99.49801		13,335,000,000,000.00	2,100,000,000	2,100,000,000.00	
INA446	On 11/11/2014	Spot Bond	6.35000		99.44637		6.35000	99.37760			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.19988		6.40000	99.13091			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.95890		6.40000	98.89026			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	100.00000		79.34783		100.00000	79.17570		7,080,000,000,000,000.00	70,800,000,000	47,400,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24282			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22906		101.27244		11.22906	100.97588			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22906		100.04266		11.22906	100.08656			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.41695			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.85079			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40956			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.12309		6.50000	100.10549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41809			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.42579			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.49600			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92280			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.40235			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.06274			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.31656			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32315			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16771			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94478			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93418			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92799			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.42301			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.87809			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.48078			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.39699			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.25488			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75665			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.97452			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.49866			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.62593			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	99.72678		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
IP272U	On 13/01/2015	Spot Bond	100.00000		79.34783		100.00000	100.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.12178			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92171			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.92063			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.94500		99.61001		8.94500	99.58619			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17541			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.17933			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.18197			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43797			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.55500		102.73047		9.55500	102.70442			19,110,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.46564			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.84500		102.71161		8.84500	102.68706			37,325,900,000,000.00	4,220,000,000	1,965,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01234			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.97972			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.35157			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12982			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.42425			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.82000		104.28773		8.82000	104.26313			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.09073			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.76236			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.10906		3.28000	125.02694			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		138.85214		3.65000	138.80170			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.17136			0.00	0	50,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.91176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.97567			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.64734			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.24721			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.74000	96.41085		3.74000	97.21725			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.74000	96.33048		3.74000	103.56532			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.70484			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.38266			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.57000	115.25118		10.57000	115.21893			0.00	0	300,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.03355			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75000	137.32237		3.75000	137.27211			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	99.86464		100.00000	99.59619			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	98.01530		100.00000	97.75668			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	96.25690		100.00000	96.00753			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	94.56317		100.00000	94.32255			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	97.56098		100.00000	96.77420			0.00	0	0.00
IWA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50491			0.00	0	0.00
IWA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92871			0.00	0	0.00
IWA441		On 09/10/2014	Spot Bond	6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IWA442		On 16/10/2014	Spot Bond	6.25000	99.89737		6.25000	99.82906			0.00	0	0.00
IWA449		On 04/12/2014	Spot Bond	6.40000	99.04483		6.40000	98.97607			0.00	0	0.00
IWA450		On 11/12/2014	Spot Bond	6.40000	98.92457		6.40000	98.85598			0.00	0	0.00
IWA502		On 08/01/2015	Spot Bond	6.45000	98.43449		6.45000	98.36605			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.27193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.05115		0.00		0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.79270		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00952		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.96287		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.07154		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.79168		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92180		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92127		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92019		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92502		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.66055		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48100		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.43452		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.11118		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.84360		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.83524		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.12750		0.00		0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00001		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.53423		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32384		0.00		0	0.00	
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.40485		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20312		0.00		0	0.00	
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.20795		0.00		0	0.00	
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20794		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	9.29000	108.97387		9.29000	102.11959			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	20.93609		100.00000	20.85736			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.63149		100.00000	9.58914			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.85410			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.42500	108.23357		9.42500	101.56024			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51029			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13170			0.00	1,000,000,000	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47984			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	93.17008		100.00000	92.93831			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.51384			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	98.37488		100.00000	98.11667			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.59822			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	36.99290		100.00000	36.90329			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.26345			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	89.52904		100.00000	89.31330			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	96.57028		100.00000	96.32140			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	82.03298		100.00000	81.86101			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	95.20127		100.00000	94.95965			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	85.56206		100.00000	85.36492			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52860			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54740			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.90392			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.74319			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000		136.75910		8.65000	136.72763			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54803			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39105			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.44971			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.80651			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.47879			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44376			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.94500		98.05197		8.94500	98.02867			0.00	0	6,663,500,000.00
LGL03	On 03/04/2018	Spot Bond	9.04500		73.49712		9.04500	96.00368			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.52000		99.83310		9.52000	99.80787			0.00	0	2,305,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.73872			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.14000		104.05470		10.14000	104.02659		21,091,200,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.80315			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.02904			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09369			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.17096			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	400,000,000.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.76403			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.16386			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.95433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ059	On 09/01/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	100.00000		66.90909	100.00000	66.66667				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.65427				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.65922				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.25723				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.02197				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.61030				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.09669				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.45657				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.82147				0.00	60,000,000	60,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.03519				0.00	0	30,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.10428				0.00	110,000,000	110,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.89912				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.84273				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.13035				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.17762				0.00	150,000,000	150,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.20512				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		93.13879		100.00000	92.90767			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.24672		100.00000	34.16284			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		83.29519		100.00000	83.10502			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.63659		100.00000	18.24310			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.87000		100.45840		8.87000	100.43459			0.00	0	656,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.76000		100.41217		8.76000	100.38866			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.54793			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.51229			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.92710			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06040			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.84313			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.93000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.13000		100.94404		8.13000	100.92194			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.94000		103.82177		8.94000	103.79710			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.68000		104.29800		9.68000	104.27121			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.58500		103.39388		6.58500	103.37545		10,536,000,000,000.00	1,600,000,000	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.34404			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.35552			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.72000		102.53695		9.72000	102.59229			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.79000		101.20328		7.79000	101.18192			0.00	0	5,009,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87579			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.05500		102.52725		9.05500	102.50244			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.46830			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.55500		104.12857		9.55500	103.01044		7,644,000,000,000.00	800,000,000	400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.44635	100.00000	14.41097				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.18177				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.75500		102.41762	8.75500	102.39364				0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.74000		103.41251	7.74000	103.39118			30,031,200,000,000.00	3,880,000,000	1,030,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.69500		105.87617	8.69500	105.85169				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.98950	100.89771	6.97243				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.08071	100.61875	7.06347				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	101.12405				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.13150				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.22307				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.32960				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.67782	100.00000	0.67617				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.67782	100.00000	0.67617				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.15000		98.19830	9.15000	98.17443				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.31131	7.59000	100.29100				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.24000		101.77945	9.24000	101.75447				0.00	0	2,200,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.41425				0.00	80,000,000	80,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.00500		102.33683	9.00500	102.31193			360,200,000,000.00	40,000,000	20,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.00561			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.48500	102.05920		9.48500	102.03308			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.17552			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.20500	103.09842		9.20500	103.02197			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05435			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.23995			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.65936			0.00	360,000,000	360,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.94147			0.00	120,000,000	120,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32145			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26244			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.29325			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.34000	103.55580		7.34000	103.53519			0.00	0	5,402,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76781			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.77000	111.23916		8.77000	111.21278			0.00	0	1,259,300,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500	35.59765		10.82500	35.58762			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.54000	105.67862		7.54000	105.65724			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.95041			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.78062			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.13500	102.07911		8.13500	102.05662			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33540			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45098			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98373			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04128			0.00	0	0.00

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	99.87446			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83287			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.29430			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77102			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.58542			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.51042			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.61166			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31918			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.19792			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.37042			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.35206			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.78879			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34079			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.33603			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33580			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.36357			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.38434			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.99500	104.37294		9.99500	104.49671			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.38209			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.03000	103.13414		10.03000	103.33651			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.38434			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.34734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38659			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.38795			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.39246			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.68000		102.29632		8.68000	102.27232			0.00	0	40,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.81366			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.72575			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.15000		102.06760		10.15000	102.01440			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.41886			0.00	0	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00386			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.14500		114.99830		12.14500	114.96146			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.41052			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.35904			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000		168.42965		2.26000	168.37485			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.77000		104.54664		8.77000	104.52227			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54943			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.40000		105.85875		9.40000	105.83202			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97387			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.08544			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.92175			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.95438			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.93482			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.60000		105.86162		9.60000	106.92764			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95443			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.96090			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.80000		105.86467		9.80000	105.83683			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00007			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.98696			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.99348			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.23408			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15482			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.01302			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.63000		116.77142		8.63000	116.74446			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.34500		121.60489		9.34500	121.57471			20,559,000,000,000.00	2,200,000,000	1,536,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		173.13869		2.15500	173.08284			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.90000		122.07108		9.90000	122.03886			49,896,000,000,000.00	5,040,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.26690			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.99260			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40160			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.65593			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.90032			0.00	0	40,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.01612			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.26362			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.34375		100.00000	17.30174			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		43.63563		100.00000	43.52992			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.63000		105.31284		7.63000	105.29130			64,092,000,000,000.00	8,400,000,000	4,430,300,000.00

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		24.91261	100.00000	24.85225				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		82.43281	100.00000	82.25243				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15140				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.45725				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.72280				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.60741				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.13225				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.40827				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.72914				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	102.01283				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.65500		103.57589	9.65500	103.49174				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.40327				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.44309				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.46101				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.50083				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.67201				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.71181				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.54327				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000		41.23752	8.07000	41.22860				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.64000		107.01457	6.64000	106.99525			5,304,485,733,776,000.00	98,868,333,400	37,881,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.83500		93.93505	6.83500	93.91761				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.93500		112.59507	6.93500	112.57386			3,980,135,200,000,000.00	73,920,000,000	73,510,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.76500		87.94422	6.76500	87.92806				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	8.22000	120.51245		8.25000	120.23101			1,194,749,983,356,000.00	94,981,749,800	59,939,309,600.00
R187P	On 21/12/2026	Spot Bond	7.99000	38.45985		7.99000	38.45162			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000	35.92463		7.91000	35.91702			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	285.88326		1.75000	285.79417			35,660,100,000,000.00	20,377,200,000	35,964,997,200.00
R201	On 21/12/2014	Spot Bond	6.06000	103.14204		6.07000	103.12309			732,007,934,916,000.00	20,793,388,600	31,696,694,300.00
R202	On 07/12/2033	Spot Bond	1.80000	231.79468		1.82000	231.04894			121,521,960,000,000.00	67,512,200,000	61,102,026,500.00
R2023	On 28/02/2023	Spot Bond	8.06500	98.94945		8.08500	98.80908			4,096,286,085,000,000.00	07,909,000,000	84,362,625,900.00
R203	On 15/09/2017	Spot Bond	7.18500	103.33137		7.19500	103.28473			8,459,356,029,000,000.00	77,363,400,000	65,436,463,400.00
R2030	On 31/01/2030	Spot Bond	8.66500	95.94370		8.66500	95.92160			6,890,408,000,000,000.00	95,200,000,000	24,546,900,000.00
R2032	On 31/03/2032	Spot Bond	8.78000	95.53070		8.78000	95.50815			1,072,771,130,000,000.00	22,183,500,000	87,168,500,000.00
R2037	On 31/01/2037	Spot Bond	8.86000	98.14243		8.86000	98.11932			3,331,803,000,000,000.00	76,050,000,000	00,721,600,000.00
R204	On 21/12/2018	Spot Bond	7.50500	104.16283		7.52000	104.08808			1,131,830,955,953,000.00	83,255,290,600	11,173,825,300.00
R2044	On 31/01/2044	Spot Bond	8.92500	99.85653		8.92500	99.83284			2,027,648,437,500,000.00	27,187,500,000	61,398,500,000.00
R2048	On 28/02/2048	Spot Bond	8.92000	99.14808		8.92000	99.12418			6,334,163,360,000,000.00	10,108,000,000	49,702,395,100.00
R207	On 15/01/2020	Spot Bond	7.70500	99.75823		7.72000	99.67455			4,585,927,084,300,000.00	95,188,460,000	42,395,361,400.00
R208	On 31/03/2021	Spot Bond	7.84000	94.73063		7.85500	94.63814			6,160,595,052,752,000.00	85,790,185,300	16,557,971,400.00
R209	On 31/03/2036	Spot Bond	8.76000	76.06148		8.78500	75.84925			7,346,687,880,000,000.00	38,663,000,000	41,052,437,700.00
R210	On 31/03/2028	Spot Bond	1.77500	171.53644		1.75000	171.97486			40,257,000,000,000.00	22,680,000,000	30,491,415,600.00
R211	On 31/01/2017	Spot Bond	0.73000	131.85762		0.73000	131.82020			88,386,575,000,000.00	21,077,500,000	82,454,035,700.00
R212	On 31/01/2022	Spot Bond	1.62000	136.30833		1.62000	136.26638			169,144,200,000,000.00	04,410,000,000	68,256,918,700.00
R213	On 28/02/2031	Spot Bond	8.64500	86.48567		8.67000	86.27139			7,243,039,566,763,000.00	37,829,909,400	50,456,712,000.00
R214	On 28/02/2041	Spot Bond	8.86000	76.77292		8.86000	76.75453			1,923,929,760,000,000.00	45,816,000,000	20,407,786,300.00
R227C	On 15/03/2015	Spot Bond	6.99500	97.09714		6.99500	97.07908			0.00	0	0.00



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	6.83500	93.93505		6.83500	93.91761			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.75500	90.93152		6.75500	90.91484			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.76500	87.94422		6.76500	87.92806			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.07500	98.81583		6.07500	98.79959			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.90500	95.38043		6.90500	95.36274			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.77500	92.33611		6.77500	92.31931			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.75500	89.34003		6.75500	89.32382			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.81500	86.31106		6.81500	86.29526			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.17000	82.69842		7.17000	82.68250			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.22000	79.71321		7.22000	79.69776			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.52500	76.10374		7.52500	76.08839			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.50500	73.40353		7.50500	73.38875			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.48500	70.81277		7.48500	70.79855			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.47500	68.29241		7.47500	68.27871			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.68000	65.09535		7.68000	65.08195			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.66000	62.76299		7.66000	62.75010			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.77500	60.00127		7.77500	59.98877			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.74500	57.87617		7.74500	57.86416			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.71500	55.84248		7.71500	55.83093			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.68500	53.89583		7.68500	53.88473			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.64500	52.07569		7.64500	52.06502			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.60500	50.33644		7.60500	50.32618			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.19000	45.91714		8.19000	45.90707			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.15000	44.28399		8.15000	44.27433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.11000	42.72539	8.11000	42.71611				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.07000	41.23752	8.07000	41.22860				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.03000	39.81680	8.03000	39.80823				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.99000	38.45985	7.99000	38.45162				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.95000	37.16347	7.95000	37.15555				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.91000	35.92463	7.91000	35.91702				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.24670				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.08856				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.89985				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.05598				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.91398	100.00000	17.87058				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.37893	100.00000	10.35379				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.65073	100.00000	22.59526				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52052				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.60284				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04295				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27272				0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.90395				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.71114				0.00	170,000,000	170,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.40419				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.90080				0.00	0	80,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.36019				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63839			0.00	110,000,000	110,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.87392			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.67853			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.11217			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	101.49402			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.12326			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.75393			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.30458			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	89.79215			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.31561			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.81933			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.22445			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.33040		12.35000	104.29643			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.10624		100.00000	15.06964			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90885			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.80235			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57706			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25249			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36250			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.88104		100.00000	3.87153			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.92595		100.00000	38.83165			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.16844		100.00000	14.13412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.86971	100.00000	24.80947				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.42816				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.95133				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.15500		108.61951	9.15500	108.59296				0.00	0	1,524,000,000.00
RW23	On 10/12/2023	Spot Bond	9.33500		104.20822	9.33500	104.18225				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.82000		88.87763	9.82000	106.57471				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.12397				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.13500		109.20535	8.13500	109.18170			34,980,500,000,000.00	4,300,000,000	2,310,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.02744				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.24500		104.54498	9.24500	104.51917				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.73874				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.87601				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.58543				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.75467				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.72341				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29000		105.02029	7.29000	104.99985				0.00	0	1,076,989,600.00
SBK9	On 10/04/2018	Spot Bond	9.02000		98.17393	9.02000	98.15027			42,754,800,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	8.10000		105.66666	8.10000	105.64348				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.79475	7.96000	105.77194				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.89000		105.85889	7.89000	105.83626				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.59500		99.68207	8.59500	99.65891				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.03500		105.72610	8.03500	105.70309				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.29500		105.48866	8.29500	105.46497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50248			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12810			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.24500	102.11941		8.24500	102.09662			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.09636			0.00	150,000,000	150,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36665			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.26913			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.00500	108.82244		9.00500	108.79625			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.15000	103.34945		10.15000	103.32164			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.24555			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.25166			0.00	120,000,000	120,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.16423			0.00	210,000,000	210,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.34186			0.00	170,000,000	170,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.62000	104.26980		8.62000	104.24589			0.00	0	3,701,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.47756		100.00000	14.44570			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.62500	104.45066		9.62500	104.42399			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63580			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.13500	101.16510		9.13500	101.14042			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.95000	97.70653		8.95000	97.68329			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54169			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000	130.06531		9.90000	102.33423			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40756			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.41836			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	10.05000	106.42049		10.05000	100.85580		30,150,000,000,000.00	3,000,000,000	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.55500	98.57599		9.55500	98.55100			0.00	0	29,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.82500	108.67035		7.82500	108.64768			0.00	0	2,330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000	128.35444		2.28000	274.81205			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.02743		1.37500	129.93078			701,250,000,000.00	510,000,000	170,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.30000			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	101.72549			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.27031		100.00000	14.23536			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	163.52302		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	114.26039		2.00000	128.13188			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.12309		6.50000	100.10549			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.85084			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.22701			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12542			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.22500	101.31856		9.22500	101.29360			0.00	0	275,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44908			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26176			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.36631			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33712			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.22597		100.00000	15.18909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58179			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.97044		100.00000	59.78320			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47648			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.54489		100.00000	21.49213			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.57133		100.00000	31.47167			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.27627		100.00000	23.20360			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.53500		102.38532		9.53500	102.30632			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.74974			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.07298			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.18500		103.89557		8.18500	103.87293		28,483,800,000,000.00	3,480,000,000	1,740,000,000.00	
SLI3	On 15/08/2023	Spot Bond	9.12000		98.79020		9.12000	99.94152			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.54500		99.80870		8.54500	99.78563		39,648,800,000,000.00	4,640,000,000	2,320,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.00339			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23331			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.51742			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.48814			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.50106			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48576			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.29500		104.80732		8.29500	104.78406			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.74896			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19675			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.86313			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.40500		94.18362		9.40500	94.15996			0.00	0	4,040,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84828			0.00	0	0.00

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	100.30613			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63731			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.46300	87.27051		9.46300	87.24834			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.95500	89.52516		8.95500	89.50362			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.31500	102.89034		7.31500	102.87002			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.98000	94.56208		8.98000	94.53952			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47251			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.37500	100.24072		8.37500	100.21800			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	108.58381		2.49000	108.96181			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.47000	99.98930		8.47000	100.75216			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19824			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.85000	107.71072		9.85000	107.68242			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73686			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.90000	77.47751		9.90000	77.45684			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.69077			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.38436			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.85781			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.32280			0.00	0	0.00
SY1127		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79745			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	100.67336		0.00000	97.89305			0.00	0	0.00
SY1142		On 14/11/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
SY1143		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.31242			0.00	0	0.00
SY1150		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75991			0.00	0	0.00



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	99.20955			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65741			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.08744			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.94187			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98273			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.94394			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27779			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.87929			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.77573			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81001			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81011			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.79277			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68926			0.00	22,800,000,000	22,800,000,000.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.65467			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.66616			0.00	22,800,000,000	22,800,000,000.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.55110			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	100.00000		92.17172		100.00000	91.93955			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	100.00000		92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10000		105.32718		7.10000	105.30699			3,976,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.86000		101.21202		8.86000	101.18791			0.00	0	40,000,000.00
TF105U	On 25/10/2014	Spot Bond	100.00000		97.43939		100.00000	97.18365			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.39555		100.00000	41.29527			0.00	0	0.00

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	99.80254			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.23102			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.74081			0.00	120,000,000	120,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88043			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33260			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.34869			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.75451			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.24641			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.04270			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.36290			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.18500		102.57403		8.18500	102.55166			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65467			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.69995			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.76864		7.83000	101.74740			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62977			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.68637			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.74223			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62977			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.68637			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.28456		7.16000	101.59931			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.79727			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.78822			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.00542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.97602			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.86393			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.76236			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.62751			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.69995			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.96960		8.73000	101.89859			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.62071			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.68637			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.99000	93.91384		8.99000	99.29761			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60713			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.68637			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.80180			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.77691			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.76785			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.00089			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.99185			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.91268			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.70593			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.71496			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.66981			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.26928			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.27802			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.32000	100.54963		9.32000	99.74829			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.30074			0.00	0	0.00

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	100.32866			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.44151			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69992			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.08731		101.06155	7.06997			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.62071			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.71157			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.82443			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.91494			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.87296			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97984			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.66588			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68857			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66588			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.68857			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.69992			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65226			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68857			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81340			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.81340			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81340			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.99493			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.04030			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.98358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.89065			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.94731			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.92465			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.54000		107.63644		7.54000	107.61468			0.00	0	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	10.07000		87.44034		10.07000	87.38597			0.00	0	8,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.03500		107.00306		8.03500	106.98015		370,815,250,000,000.00	46,150,000,000	26,986,900,000.00	
TN20	On 17/09/2020	Spot Bond	9.38500		105.64189		9.38500	105.61513		277,608,300,000,000.00	29,580,000,000	18,772,400,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.85719		100.00000	0.85452			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.48500		112.47556		9.48500	112.44724		127,668,100,000,000.00	13,460,000,000	7,030,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.65000		100.32400		9.65000	100.29831		318,450,000,000,000.00	33,000,000,000	16,500,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.85000		96.68049		9.85000	96.65523		237,385,000,000,000.00	24,100,000,000	7,081,000,000.00	
TN30	On 09/10/2030	Spot Bond	8.00000		127.67574		8.00000	96.22504		596,000,000,000,000.00	74,500,000,000	40,000,000,000.00	
TN40	On 01/10/2040	Spot Bond	100.00000		10.79102		100.00000	8.00000		5,000,000,000,000,000.00	50,000,000,000	30,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05253			0.00	1,100,000,000	1,100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.03594			0.00	3,000,000,000	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12611			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.15458			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.15749			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.29788			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.58890			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.14534			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.17613			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00987			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01111			0.00	0	0.00

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	99.98118			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.97994			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.26806		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.26138		9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.26156		100.00000	10.23511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.48960			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.51838			0.00	250,000,000	1,600,000,000.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.53435			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.53753			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.62666			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.82240			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	14.94553		100.00000	14.87981			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.44010			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.22567			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.26555			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.71917			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.71778			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.25951			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.04955			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.81053			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88091			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.57434			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.85894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.58628			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.42845			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.91702			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.75214			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.44445			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.11627			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.83520			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.86201			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.58786			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.82427		100.00000	13.79078			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.66143		100.00000	93.20677			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.36504			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34798			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.31807			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30304			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24960			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97026			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.89774			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86173			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	50.37813		100.00000	50.00000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.46785			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96241			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33706			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.25500	107.96213		9.25500	107.93516			0.00	0	31,600,000.00
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	100.19877			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.23691			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24006			0.00	0	90,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28044			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.28219			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21622			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22167			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.32500	112.35104		7.32500	112.32909		146,500,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.22000	241.85675		1.22000	241.78492			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96000	104.52911		6.96000	104.50968			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.69500	106.34276		7.69500	106.32094		63,099,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.07500	106.80127		8.07500	106.77829			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.34500	106.18036		8.34500	106.15677			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.39500	106.31346		8.39500	106.28970		41,975,000,000,000.00	5,000,000,000	2,555,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.59000	95.42150		6.59000	95.40469			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.52000	93.63766		6.52000	93.62125			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.08500	99.15694		6.08500	99.14055			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.59000	95.40469		6.59000	95.38788			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.46500	69.45937		7.46500	69.44531			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	49.05944		100.00000	48.96637			0.00	0	0.00



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	25.96778	100.00000	25.91851			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.43e+017</b>	<b>13,459,752,000</b>	<b>22 599 030 100.00</b>
<b>Grand Total:</b>										<b>1.43e+017</b>	<b>13,459,811,251</b>	<b>22 602 580 034.00</b>