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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2014

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 18/11/2014	Any day expiry		11.18800	11.18800		11.19060	11.19060		10.88	0.00	0	441.00
\$ / R	On 19/11/2014	Any day expiry		11.18800	11.18800		11.19240	11.19240		10.99	0.00	0	0.00
\$ / R	On 19/11/2014	Any day expiry	11.23	Put	82.86560	0.08287	82.18950	0.08219	82.866	11.37	0.00	0	3,000.00
\$ / R	On 25/11/2014	Any day expiry		11.19860	11.19860		11.20310	11.20310		10.79	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	5.05850	0.00506	5.98750	0.00599	5.059	12.69	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.02380	0.00002	0.01840	0.00002	0.024	31.02	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.20040	11.20040		11.20490	11.20490		10.89	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	66.82730	0.06683	66.76870	0.06677	66.827	11.11	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	2.39530	0.00240	2.49300	0.00249	2.395	15.21	0.00	0	500.00
\$ / R	On 27/11/2014	Any day expiry		11.20220	11.20220		11.20680	11.20680		10.85	0.00	0	0.00
\$ / R	On 27/11/2014	Any day expiry	11.20	Call	92.60660	0.09261	96.36440	0.09636	92.607	10.85	0.00	0	11,000.00
\$ / R	On 28/11/2014	Any day expiry		11.20400	11.20400		11.20860	11.20860		10.92	0.00	0	0.00
\$ / R	On 02/12/2014	Any day expiry		11.21110	11.21110		11.21590	11.21590		10.77	0.00	0	201.00
\$ / R	On 10/12/2014	Any day expiry		11.22550	11.22550		11.23060	11.23060		11.05	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry		11.22730	11.22730		11.23240	11.23240		11.07	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.22910	11.22910		11.23420	11.23420		11.09	107,574,778.00	9,580	948,415.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00990	0.00001	0.00790	0.00001	0.010	20.13	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.04090	0.00004	0.03400	0.00003	0.041	18.29	0.00	0	11,976.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014		Foreign Exchange Future	9.78	Put	0.16960	0.00017	0.14810	0.00015	0.170	16.51	0.00	0	41,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.88	Put	0.26060	0.00026	0.23050	0.00023	0.261	15.99	0.00	0	79,241.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	0.43950	0.00044	0.39470	0.00039	0.440	15.36	0.00	0	38,500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.10	Call	1,129.78340	1.12978	1,134.82130	1.13482	1,129.783	14.83	0.00	0	2,995.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.10	Put	0.68340	0.00068	0.62130	0.00062	0.683	14.83	0.00	0	6,581.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.30	Call	930.37530	0.93038	935.49510	0.93550	930.375	13.30	0.00	0	2,326.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.34	Put	1.42990	0.00143	1.49190	0.00149	1.430	12.97	0.00	0	2,490.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.35	Put	1.47220	0.00147	1.54630	0.00155	1.472	12.88	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.36	Put	1.51610	0.00152	1.60310	0.00160	1.516	12.80	0.00	0	2,490.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	1.60890	0.00161	1.72360	0.00172	1.609	12.63	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.40	Put	1.70890	0.00171	1.85480	0.00185	1.709	12.46	0.00	0	7,300.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.44	Put	1.93350	0.00193	2.15250	0.00215	1.933	12.12	0.00	0	2,491.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.45	Put	1.99530	0.00200	2.23530	0.00224	1.995	12.04	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.49	Put	2.26900	0.00227	2.60460	0.00260	2.269	11.70	0.00	0	3,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	2.34480	0.00234	2.70740	0.00271	2.345	11.62	0.00	0	44,450.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.52	Put	2.50590	0.00251	2.92720	0.00293	2.506	11.45	0.00	0	9,425.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.55	Put	2.77430	0.00277	3.29630	0.00330	2.774	11.19	0.00	0	3,283.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.60	Put	3.30670	0.00331	4.03500	0.00404	3.307	10.77	0.00	0	10,558.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.63	Put	3.68790	0.00369	4.56770	0.00457	3.688	10.52	0.00	0	2,359.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Put	4.81670	0.00482	6.15170	0.00615	4.817	9.93	0.00	0	22,902.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.73	Call	505.48010	0.50548	512.06960	0.51207	505.480	9.99	0.00	0	6,524.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.74	Call	496.08500	0.49608	502.72310	0.50272	496.085	10.01	0.00	0	3,499.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.78	Call	458.98610	0.45899	465.79920	0.46580	458.986	10.10	0.00	0	3,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.80	Call	440.76000	0.44076	447.64380	0.44764	440.760	10.14	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.81	Put	12.63670	0.01264	14.45030	0.01445	12.637	10.16	0.00	0	6,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.82	Put	13.67650	0.01368	15.51670	0.01552	13.677	10.18	0.00	0	41,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.86	Call	387.61960	0.38762	394.62050	0.39462	387.620	10.27	0.00	0	1,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.90	Call	353.67970	0.35368	360.65810	0.36066	353.680	10.35	0.00	0	13,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.93	Put	30.01940	0.03002	31.81800	0.03182	30.019	10.41	0.00	0	79,241.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.94	Put	32.01560	0.03202	33.77540	0.03378	32.016	10.43	0.00	0	3,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.95	Put	34.10720	0.03411	35.82080	0.03582	34.107	10.45	0.00	0	27,500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	275.16620	0.27517	281.65160	0.28165	275.166	10.56	0.00	0	35,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	46.06620	0.04607	47.45160	0.04745	46.066	10.56	0.00	0	35,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.06	Call	233.05640	0.23306	238.93090	0.23893	233.056	10.69	0.00	0	3,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.09	Call	213.53730	0.21354	219.02690	0.21903	213.537	10.75	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.10	Put	78.16520	0.07817	78.41520	0.07842	78.165	10.77	0.00	0	4,505.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.13	Call	189.16070	0.18916	194.06630	0.19407	189.161	10.83	0.00	0	11,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.15	Call	177.68780	0.17769	182.27650	0.18228	177.688	10.88	0.00	0	3,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Call	151.09840	0.15110	154.84240	0.15484	151.098	10.98	0.00	0	2,931.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Put	121.99840	0.12200	120.64240	0.12064	121.998	10.98	0.00	0	750.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.25	Call	127.46320	0.12746	130.32530	0.13033	127.463	11.09	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.26	Call	123.50490	0.12350	126.33210	0.12633	123.505	11.14	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.31	Call	105.34200	0.10534	108.00190	0.10800	105.342	11.42	0.00	0	2,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.34	Call	95.66880	0.09567	98.23170	0.09823	95.669	11.58	0.00	0	7,300.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.39	Call	81.39640	0.08140	83.80190	0.08380	81.396	11.86	0.00	0	10,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.40	Call	78.79960	0.07880	81.17410	0.08117	78.800	11.91	0.00	0	5,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.46	Call	64.84240	0.06484	67.03810	0.06704	64.842	12.24	0.00	0	15,000.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	327.83480	0.32783	324.81550	0.32482	327.835	12.46	0.00	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	39.88520	0.03989	41.66870	0.04167	39.885	13.07	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	37.40500	0.03740	39.13800	0.03914	37.405	13.18	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	36.22610	0.03623	37.93380	0.03793	36.226	13.23	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	25.57700	0.02558	27.02650	0.02703	25.577	13.84	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	23.29650	0.02330	24.68050	0.02468	23.297	14.01	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	17.30660	0.01731	19.37620	0.01938	17.307	14.26	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	14.76220	0.01476	17.19360	0.01719	14.762	14.36	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	12.57280	0.01257	15.27910	0.01528	12.573	14.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	12.07570	0.01208	14.83840	0.01484	12.076	14.48	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	9.85740	0.00986	12.83760	0.01284	9.857	14.60	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	780.75740	0.78076	778.63760	0.77864	780.757	14.60	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	9.46320	0.00946	12.47470	0.01247	9.463	14.62	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	6.53290	0.00653	9.68330	0.00968	6.533	14.83	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	2.94620	0.00295	5.83940	0.00584	2.946	15.29	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	2.82410	0.00282	5.69230	0.00569	2.824	15.31	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.39690	0.00040	0.52580	0.00053	0.397	18.54	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.34890	0.00035	0.42600	0.00043	0.349	18.84	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.24300	0.00024	0.22790	0.00023	0.243	19.74	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.23390	0.00023	0.21270	0.00021	0.234	19.84	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.42630	0.00043	0.47720	0.00048	0.426	33.35	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.23440	11.23440	11.23970	11.23970		10.96	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	13.49050	0.01349	15.07440	0.01507	13.490	10.09	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	101.95330	0.10195	101.25340	0.10125	101.953	10.77	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	14.10720	0.01411	15.89560	0.01590	14.107	14.74	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.32110	0.00032	0.24930	0.00025	0.321	23.50	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.24180	11.24180	11.24740	11.24740		11.04	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	113.04310	0.11304	111.99100	0.11199	113.043	10.87	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	122.91840	0.12292	125.59360	0.12559	122.918	11.41	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	201.11840	0.20112	198.19360	0.19819	201.118	11.41	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.24990	11.24990	11.25560	11.25560		10.95	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.32150	11.32150	11.32750	11.32750		11.10	0.00	0	3,182.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	42.31000	0.04231	41.64760	0.04165	42.310	10.31	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.06480	0.00206	1.17060	0.00117	2.065	20.12	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.37440	11.37440	11.38070	11.38070		11.38	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	56.53270	0.05653	56.16130	0.05616	56.533	10.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	3.13850	0.00314	18.46680	0.01847	3.139	18.78	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.37630	11.37630	11.38270	11.38270		11.57	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.37830	11.37830	11.38470	11.38470		11.58	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.41160	11.41160	11.41810	11.41810		11.63	14,926,372.80	1,308	121,702.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	9.65950	0.00966	10.41890	0.01042	9.660	11.58	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	15.59240	0.01559	17.35820	0.01736	15.592	10.83	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	28.85080	0.02885	30.18600	0.03019	28.851	10.70	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	58.10830	0.05811	57.64660	0.05765	58.108	10.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	64.77030	0.06477	63.84410	0.06384	64.770	10.49	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	66.52850	0.06653	65.47710	0.06548	66.529	10.49	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	89.02650	0.08903	86.90380	0.08690	89.026	10.56	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	531.20350	0.53120	534.69310	0.53469	531.203	10.77	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	311.74070	0.31174	311.25700	0.31126	311.741	11.63	0.00	0	250.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	337.60180		0.33760		330.22590	0.33023	337.602	11.86	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	261.92210		0.26192		260.57030	0.26057	261.922	12.17	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	243.37680		0.24338		241.70760	0.24171	243.377	12.40	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	181.05530		0.18106		178.38300	0.17838	181.055	13.37	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	153.01370		0.15301		150.03020	0.15003	153.014	13.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	85.80440		0.08580		82.89140	0.08289	85.804	16.16	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	83.32460		0.08332		80.48460	0.08048	83.325	16.26	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	55.91170		0.05591		53.98740	0.05399	55.912	17.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	27.01150		0.02701		30.59960	0.03060	27.012	21.81	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.43310		11.43310		11.43980	11.43980		11.85	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	73.08910		0.07309		71.88220	0.07188	73.089	10.62	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	30.06800		0.03007		35.26690	0.03527	30.068	24.55	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.44290		11.44290		11.44960	11.44960		11.83	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	205.59090		0.20559		200.35030	0.20035	205.591	11.24	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	142.49790		0.14250		138.94180	0.13894	142.498	14.75	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.49580		11.49580		11.50270	11.50270		11.98	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	85.00310		0.08500		83.53040	0.08353	85.003	10.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	46.16810		0.04617		47.23280	0.04723	46.168	24.96	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.55310		11.55310		11.56030	11.56030		12.14	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	94.27490		0.09427		92.18980	0.09219	94.275	10.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	53.71170		0.05371		52.54870	0.05255	53.712	24.81	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.58520		11.58520		11.59270	11.59270		12.34	59,663,780.00	5,150	30,426.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	88.14200		0.08814		85.73210	0.08573	88.142	10.91	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	91.71360		0.09171		89.16440	0.08916	91.714	10.90	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	141.46270		0.14146		137.06200	0.13706	141.463	10.77	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	146.60600		0.14661		142.02240	0.14202	146.606	10.76	1,466,060.00	10,000	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	176.10430		0.17610		170.73240	0.17073	176.104	10.97	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	183.97260		0.18397		178.39900	0.17840	183.973	11.02	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	273.12720		0.27313		265.54270	0.26554	273.127	11.55	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	324.56470		0.32456		315.99990	0.31600	324.565	11.81	0.00	0	9,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	154.89270		0.15489		149.89230	0.14989	154.893	16.77	1,548,927.00	10,000	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	135.84910		0.13585		131.06520	0.13107	135.849	17.40	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	118.96420		0.11896		114.42040	0.11442	118.964	18.09	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.61330		11.61330		11.62110	11.62110		12.35	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	105.38420		0.10538		101.88150	0.10188	105.384	10.91	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	60.25260		0.06025		57.45860	0.05746	60.253	24.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.67960		11.67960		11.68790	11.68790		12.66	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	114.68850		0.11469		109.83450	0.10983	114.689	11.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	70.74870		0.07075		66.77320	0.06677	70.749	24.62	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.73870		11.73870		11.74740	11.74740		12.81	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	121.42570		0.12143		116.08870	0.11609	121.426	11.08	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	77.72960		0.07773		72.96030	0.07296	77.730	24.69	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.77640		11.77640		11.78510	11.78510		12.97	0.00	0	3,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	81.96180		0.08196		78.12370	0.07812	81.962	11.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,263.33190		1.26333		1,268.11300	1.26811	1,263.332	11.08	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	169.86260		0.16986		163.35770	0.16336	169.863	11.19	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	951.77330		0.95177		953.81990	0.95382	951.773	11.20	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	481.72460		0.48172		476.27780	0.47628	481.725	13.57	0.00	0	13,700.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	363.49980		0.36350		356.30870	0.35631	363.500	15.03	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	275.57870		0.27558		267.75870	0.26776	275.579	16.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	173.94890		0.17395		166.11590	0.16612	173.949	21.27	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.80570		11.80570		11.81440	11.81440		12.98	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	128.33030		0.12833		123.21030	0.12321	128.330	11.17	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.48900		0.08649		80.42090	0.08042	86.489	24.58	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.86850		11.86850		11.87730	11.87730		13.13	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	132.71310		0.13271		127.99510	0.12800	132.713	11.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	99.64100		0.09964		92.09130	0.09209	99.641	24.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.92720		11.92720		11.93600	11.93600		13.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	134.89850		0.13490		131.11290	0.13111	134.899	11.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.67040		0.09767		89.53290	0.08953	97.670	24.51	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.96090		11.96090		11.96950	11.96950		13.39	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	176.59340		0.17659		171.85870	0.17186	176.593	11.36	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,187.49340		1.18749		1,191.35870	1.19136	1,187.493	11.36	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,151.48080		1.15148		1,154.97520	1.15498	1,151.481	11.40	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	397.87770		0.39788		387.05590	0.38706	397.878	16.41	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.98200		11.98200		11.99050	11.99050		13.52	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	138.80060		0.13880		135.37770	0.13538	138.801	11.22	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	91.86850		0.09187		84.31350	0.08431	91.869	24.23	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.22910		11.22910		11.23420	11.23420		11.09	67,374.60	6	1,729.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.41160		11.41160		11.41810	11.41810		11.63	114,116.00	10	403.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	36,797.11690		0.36797		36,866.31460	0.36866	36,797.117	11.37	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.58520		11.58520		11.59270	11.59270		12.34	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.77640		11.77640		11.78510	11.78510		12.97	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.51500		17.51500		17.68830	17.68830		10.02	5,517,225.00	315	47,860.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	125.47120		0.12547		83.04670	0.08305	125.471	10.23	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	164.16910		0.16417		110.61590	0.11062	164.169	10.09	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	998.36980		0.99837		836.35420	0.83635	998.370	12.17	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	4.06700		0.00407		6.27410	0.00627	4.067	15.18	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	3.08060		0.00308		4.97930	0.00498	3.081	15.68	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.63830		17.63830		17.81400	17.81400		10.64	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	728.82440		0.72882		597.46020	0.59746	728.824	11.72	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	960.91930		0.96092		816.34440	0.81634	960.919	12.25	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,073.43000		1.07343		924.99670	0.92500	1,073.430	12.45	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	5.13390		0.00513		6.29980	0.00630	5.134	17.39	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	4.51660		0.00452		4.92970	0.00493	4.517	19.68	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	4.51680		0.00452		4.92460	0.00492	4.517	19.75	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.78520		17.78520		17.96300	17.96300		11.52	17,785,200.00	1,000	5,697.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	144.80880		0.14481		104.64300	0.10464	144.809	10.66	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	162.36020		0.16236		191.01190	0.19101	162.360	13.62	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	91.70540		0.09171		108.12390	0.10812	91.705	14.54	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.04090		18.04090		18.22290	18.22290		12.35	451,022.50	25	1,825.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.32460		18.32460		18.51010	18.51010		12.86	0.00	0	1,205.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09627		0.09627		0.09716	0.09716		12.94	0.00	0	15,513.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09796	0.09796		0.09887	0.09887		12.87	0.00	0	50.00
€ / R	On 26/11/2014		Any day expiry	13.90650	13.90650		13.96850	13.96850		10.41	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	13.94310	13.94310		14.00600	14.00600		10.39	4,461,792.00	320	73,658.00
€ / R	On 12/12/2014	13.74	Put	80.01060	0.08001		64.58310	0.06458	80.011	10.57	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	186.44290	0.18644		155.92300	0.15592	186.443	10.49	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	292.33470	0.29233		253.43970	0.25344	292.335	10.90	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	3.74400	0.00374		4.99510	0.00500	3.744	14.29	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	2.64550	0.00265		3.30290	0.00330	2.646	14.88	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	2.19000	0.00219		2.62090	0.00262	2.190	15.22	0.00	0	7,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.17950	14.17950		14.24550	14.24550		11.20	0.00	0	34,715.00
€ / R	On 16/03/2015	13.80	Put	187.41630	0.18742		162.35380	0.16235	187.416	10.68	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	272.85300	0.27285		242.66300	0.24266	272.853	10.94	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	282.43140	0.28243		251.75000	0.25175	282.431	10.96	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	149.37850	0.14938		161.83460	0.16183	149.379	13.21	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	141.97970	0.14198		153.71330	0.15371	141.980	13.34	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	113.11620	0.11312		122.01270	0.12201	113.116	13.94	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	109.90300	0.10990		118.48070	0.11848	109.903	14.01	0.00	0	8,500.00
€ / R	On 16/03/2015	15.36	Call	104.78950	0.10479		112.86430	0.11286	104.790	14.14	0.00	0	32,000.00
€ / R	On 16/03/2015	15.50	Call	91.97530	0.09198		98.78600	0.09879	91.975	14.51	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.40620	14.40620		14.47440	14.47440		11.80	0.00	0	7,500.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.66170	14.66170		14.73250	14.73250		12.38	146,617.00	10	178.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.91360	14.91360		14.98480	14.98480		12.87	0.00	0	0.00
€ / R	On 11/12/2015	13.90	Put	282.57970	0.28258		242.70980	0.24271	282.580	11.28	27,410.23	97	5,892.00
€ / R	On 11/12/2015	16.50	Call	416.90560	0.41691		420.39500	0.42039	416.906	15.74	80,879.69	194	5,892.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015		Index Future	537.51700	537.51700		535.32000	535.32000			0.00	0	0.00
AL12	On 07/05/2015		Index Future	546.29000	546.29000		544.07400	544.07400			0.00	0	0.00
AL37	On 05/02/2015		Index Future	450.06300	450.06300		449.61900	449.61900			0.00	0	116.00
AL37	On 07/05/2015		Index Future	457.40800	457.40800		456.97200	456.97200			0.00	0	0.00
AL7T	On 05/02/2015		Index Future	532.53000	532.53000		531.71900	531.71900			0.00	0	3.00
AL7T	On 07/05/2015		Index Future	541.22100	541.22100		540.41400	540.41400			0.00	0	0.00
ALBI	On 05/02/2015		Index Future	485.86200	485.86200		484.60300	484.60300			0.00	0	654.00
ALBI	On 07/05/2015		Index Future	493.79100	493.79100		492.52800	492.52800			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	502.24300	502.24300		500.94800	500.94800			0.00	0	0.00
AU\$ / R	On 21/11/2014		Any day expiry	9.69970	9.69970		9.78540	9.78540			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.72150	9.72150		9.80810	9.80810		7.91	252,759.00	26	12,268.00
AU\$ / R	On 12/12/2014	9.45	Put	16.80160	0.01680		9.95430	0.00995	16.802	9.27	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	134.86720	0.13487		84.17890	0.08418	134.867	8.37	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	12.85580	0.01286		23.30200	0.02330	12.856	9.51	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	0.45500	0.00046		0.75500	0.00076	0.455	13.61	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	0.35700	0.00036		0.63240	0.00063	0.357	13.83	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 16/03/2015	Foreign Exchange Future	9.80730		9.80730		9.89550	9.89550		8.96	0.00	0	15,547.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.89270		9.89270		9.98240	9.98240		10.37	0.00	0	3,800.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.98990		9.98990		10.08060	10.08060		11.29	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	9.89240		9.89240		9.90560	9.90560		10.80	247,310.00	25	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	10.02870		10.02870		10.04250	10.04250		9.92	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	8.63170		8.63170		-9.10980	-9.10980			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,030.03180		1,030.03180		1,033.59890	1,033.59890			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,129.85550		1,129.85550		1,133.60250	1,133.60250			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	254.07770		254.07770		-217.39610	-217.39610			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	934.71880		934.71880		938.16090	938.16090			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future	10,000.00000		10,000.00000		10,000.00000	10,000.00000			0.00	0	10.00
CF CANDO CAGA	On 19/11/2014	Can-Do Future	83.56870		83.56870		80.47130	80.47130			0.00	0	8,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.60130		11.60130		11.65420	11.65420		10.94	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.80650		11.80650		11.86170	11.86170		12.11	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.82710		1.82710		1.82870	1.82870		10.36	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.84220		1.84220		1.84400	1.84400		10.92	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 05/02/2015	Bond Future	125.11666		125.11666		125.25776	125.25776			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.66256		125.66256		125.81013	125.81013			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 05/02/2015	Bond Future	9.43035		86.27447		9.48287	85.87836			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.50711		83.89434		9.56087	83.49464			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.57723		85.34646		9.63291	84.93806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI	483.88000		483.88000		482.79000	482.79000			0.00	0	407.00
GOVI	On 07/05/2015	GOVI	491.77700		491.77700		490.68600	490.68600			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	500.19400		500.19400		499.07400	499.07400			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.91229		118.91229		118.74685	118.74685			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.86776		120.86776		120.70364	120.70364			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 05/02/2015	Bond Future	126.40489		126.40489		126.40421	126.40421			0.00	0	1,318.00
I2038	On 07/05/2015	Bond Future	128.48376		128.48376		128.48721	128.48721			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 05/02/2015	Bond Future	128.69045		128.69045		128.11232	128.11232			0.00	0	5,389.00
I2046	On 07/05/2015	Bond Future	129.43570		129.43570		128.85248	128.85248			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 05/02/2015	Bond Future	139.25173		139.25173		137.86573	137.86573			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future	141.54138		141.54138		140.13737	140.13737			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 05/02/2015	Index Future	225.82700		225.82700		225.65200	225.65200			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	229.54000		229.54000		229.36900	229.36900			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.49600		233.49600		233.31700	233.31700			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	611.88600		611.88600		611.40900	611.40900			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	621.94500		621.94500		621.46200	621.46200			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.10000	93.90000			6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000	93.83000			6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.22000	93.78000			6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.30000	93.70000			6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.34000	93.66000			6.36000	93.64000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.41000	93.59000			6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.52000	93.48000			6.56000	93.44000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.70000	93.30000			6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.82000	93.18000			6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.95000	93.05000			6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000	92.93000			7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.19000	92.81000			7.21000	92.79000			0.00	0	0.00



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			0.12430		0.12430		0.12410	0.12410		13.46	0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06470		0.06470		0.06450	0.06450		21.28	0.00	0	17.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05890		0.05890		0.06110	0.06110			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24170		1.24170		1.24670	1.24670			0.00	0	160.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24250		1.24250		1.24760	1.24760			0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24350		1.24350		1.24860	1.24860			0.00	0	200.00
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 05/02/2015	Bond Future			7.92259		121.03741		7.96466	120.67647		7.58	42,121,018.68	348	45,207.00
R186	On 05/02/2015	Bond Future	8.45	Put	367.69000		0.36769		433.79000	0.43379	367.690	7.80	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.50	Put	308.84000		0.30884		366.61000	0.36661	308.840	7.82	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	42.46000		0.04246		53.78000	0.05378	42.460	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.96969		123.01346		8.01280	122.65078		7.79	0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.00704		119.84162		8.05205	119.47010		8.24	0.00	0	0.00
R186	On 05/11/2015	Bond Future			8.02594		122.02391		8.07251	121.64612		7.97	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,206.16000		1.20616		1,290.04000	1.29004	1,206.160	8.31	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.71101		288.71101		288.70996	288.70996			0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.45823		293.45823		293.46686	293.46686			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 05/02/2015	Bond Future			235.93444		235.93444		235.93308	235.93308			0.00	0	50,593.00
R202	On 07/05/2015	Bond Future			239.81386		239.81386		239.82033	239.82033			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 05/02/2015	Bond Future			7.69257		103.82301		7.71419	103.69484		5.84	0.00	0	10,317.00
R2023	On 07/05/2015	Bond Future			7.73737		101.59274		7.75932	101.46595		6.25	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.77080		103.35083		7.79411	103.21972		6.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	307.34000		0.30734		323.56000	0.32356	307.340	6.73	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 05/02/2015	Bond Future			6.69958		106.99537		6.72799	106.92729		1.88	83,670,379.34	782	13,947.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/02/2015	Bond Future	7.69	Call	2,345.17000	2.34517	2,278.21000	2.27821	2,345.170	2.06	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.70930	104.57457	6.73941	104.50892		1.93	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.67345	106.38447	6.70862	106.31549		1.83	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 05/02/2015	Bond Future			8.33403	97.38907	8.37592	97.04241			0.00	0	4,658.00
R2030	On 07/05/2015	Bond Future			8.38632	98.97975	8.42911	98.63073			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 05/02/2015	Bond Future			8.49677	100.79114	8.54894	100.33373			201,582.28	2	5.00
R2032	On 07/05/2015	Bond Future			8.54949	98.28067	8.60284	97.81915			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.59472	99.98188	8.64991	99.51039			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 05/02/2015	Bond Future			8.60835	99.16904	8.66039	98.66563			198,338.08	2	13,849.00
R2037	On 07/05/2015	Bond Future			8.66062	100.78878	8.71378	100.28056			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.70725	98.27343	8.76217	97.75432			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 05/02/2015	Bond Future			7.00165	104.43332	7.02922	104.33960			0.00	0	10,772.00
R204	On 07/05/2015	Bond Future			7.03518	106.13826	7.06387	106.04652			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.04447	103.93623	7.07634	103.84077			0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	106.53000	0.10653	115.22000	0.11522	106.530	3.30	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 05/02/2015	Bond Future			8.69674	100.79731	8.74872	100.25027			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.74756	102.44369	8.80064	101.89113			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.79311	99.83167	8.84788	99.26741			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.68770	104.60550	8.73970	104.04236			0.00	0	40,123.00
R2048	On 07/05/2015	Bond Future			8.73436	101.88161	8.78742	101.31278			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.77520	103.64485	8.82989	103.06399			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 05/02/2015	Bond Future			7.25943	100.47431	7.28665	100.36328			0.00	0	36,307.00
R207	On 07/05/2015	Bond Future			7.30469	102.11493	7.33277	102.00552			0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,141.15000	2.14115	2,065.63000	2.06563	2,141.150	4.07	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.33205	100.23796	7.36260	100.12455			0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,643.42000	1.64342	1,583.15000	1.58315	1,643.420	4.10	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

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/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.44539		99.07891		7.46714	98.97556		4.73	0.00	0	52,029.00
R208	On 07/05/2015	Bond Future			7.48936		97.29602		7.51153	97.19428		5.02	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.51890		98.97997		7.54274	98.87443		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	207.61000		0.20761		219.39000	0.21939	207.610	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.52154		97.37856		7.54660	97.27149		4.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	598.03000		0.59803		622.25000	0.62225	598.030	5.29	0.00	0	2,200.00
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 05/02/2015	Bond Future			8.52507		80.15515		8.57699	79.73864		11.48	0.00	0	28,435.00
R209	On 07/05/2015	Bond Future			8.57143		78.31523		8.62439	77.89466		12.42	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.61106		79.67083		8.66564	79.24132		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	606.57000		0.60657		667.18000	0.66718	606.570	13.38	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
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.59142		177.59142		177.59063	177.59063			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.43358		178.43358		178.43870	178.43870			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 05/02/2015	Bond Future			132.74818		132.74818		133.00848	133.00848			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.93122		134.93122		135.20028	135.20028			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 05/02/2015	Bond Future			137.91503		137.91503		137.91477	137.91477			0.00	0	14,864.00
R212	On 07/05/2015	Bond Future			140.18311		140.18311		140.18749	140.18749			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 05/02/2015	Bond Future			8.39016		91.00658		8.43201	90.67400		9.85	0.00	0	21,796.00
R213	On 07/05/2015	Bond Future			8.43789		88.94699		8.48058	88.61192		10.64	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.47863		90.48628		8.52282	90.14358		10.85	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.62631		81.00264		8.67826	80.56567		12.05	162,005.28	2	6,866.00
R214	On 07/05/2015	Bond Future	8.67151		79.03295		8.72448	78.59155		13.06	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.71082		80.40069		8.76537	79.95002		13.36	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	20,892.89000	20,892.89000		20,971.95000	20,971.95000				0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.98520	4.98520		4.98430	4.98430			6.00	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.96270	4.96270		4.96080	4.96080			6.23	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.74880	1.74880		1.74870	1.74870			17.92	0.00	0	13.00

**Total for Derivatives :** **340,684,947.48**    **39,202**    **3 988 137.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92273				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.79000	101.61476		6.79000	101.59645				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14294				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.16500	105.43589		8.16500	105.41259				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.70728				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.88000	103.82793		8.88000	103.80315				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.85929				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.93726				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.03000	97.53067		9.03000	97.50726				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	0.03007		100.00000	0.02005				0.00	0	37,000,000,000.00
AB015U	On 13/11/2024	Spot Bond	10.84000	99.97079		10.84000	99.96993				0.00	0	13,000,000,000.00
AB06	On 27/03/2015	Spot Bond	6.91000	101.58828		6.91000	101.56950				0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88463				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.47500	104.37331		8.47500	104.34939			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	128.39326		2.31000	277.13148			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.19172			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.83103			0.00	4,000,000,000	2,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29882			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.34951			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.38316			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.81443			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55053			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.23665			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	95.52061		100.00000	95.27442			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	172.60362		2.05000	172.57320			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.00604		2.76000	164.97385			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	175.85509		2.17000	175.82356			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.38484		1.82000	185.35331			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.67125	78.96901		7.67125	78.95302			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.67125	78.96901		7.67125	78.95302			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	101.25040			0.00	191,600,000	47,900,000.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84674			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.72761			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	6.92500		103.74514		6.92500	103.72558			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	101.00105			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.08000		107.42824		7.08000	107.40759			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.71676			0.00	191,600,000	47,900,000.00
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
ABN61	On 31/01/2025	Spot Bond	2.66500		94.69742		2.66500	108.40915			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.42000		102.40024		2.42000	161.05095			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.35000		118.36830		2.35000	216.34143			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	9.26500		92.52787		9.26500	93.04146			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	102.35937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.76000			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		109.03347		9.63000	109.01464			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	95.29000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.31500		112.80363		9.31500	112.77557			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.58500		92.05908		8.58500	92.03782			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
ABN87	On 21/12/2026	Spot Bond	9.41000		112.08612		9.41000	112.05796			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	101.49858			0.00	208,800,000	52,200,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.38821			0.00	202,800,000	50,700,000.00
ABS10	On 17/03/2018	Spot Bond	7.82500		107.61512		7.82500	107.59230			60,252,500,000.00	7,700,000	1,605,300,000.00
ABS11	On 09/04/2021	Spot Bond	8.59000		105.10929		8.59000	105.08500			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.74000		101.10677		6.74000	101.08865			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.62000		102.00803		8.62000	101.98451			48,272,000,000.00	5,600,000	825,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.51000		96.67961		9.51000	96.65480			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.66000		103.72852		7.66000	103.70698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.12000		221.80914		2.12000	280.98217			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.37000		128.35494		1.37000	131.19709			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000		130.70484		2.11000	133.30667			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00469		100.00000	0.00467			2,012,628,095,900,000.00	20,126,280,959	20,126,280,959.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000		63.64116		100.00000	63.48698			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.24000		104.10708		11.24000	104.07564			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94802			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.36893		100.00000	6.35333			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94669			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92799			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		37.96179		100.00000	37.86881			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94934			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.40257		11.00000	66.38359			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.29554		100.00000	24.23604			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.36981			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.49836			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31247			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.35121			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.36826			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.54669			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.54669		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.56137		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.56137		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53199		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.59214		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.33940		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17844		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32800		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.36650		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.38194		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.35097		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.28149		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.02000	105.60397	9.02000	105.57809		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.50182		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.15836		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	86.52031		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.57022		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	173.59874		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.31239		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.30544		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.71501		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.30421		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.10920		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02238			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31533			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99044			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.60596			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.31705			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.43224			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.16842			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14203			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19326			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28936			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23507			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17308			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19015			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.66738		10.23000	101.63938			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20705			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18084			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.49449			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.10500	106.61289		9.10500	106.58695			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28464			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.13849		1.75000	117.17160			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35261			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19152			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.29525		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.21833		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.62201		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35130		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.97024		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.20447		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.35204		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.28756		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.25744		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.32315		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.34329		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62637		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.88039		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.34802		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.34802		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41817		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.26449		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42413		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.41672		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.41817		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.49767		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.37438		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.35674		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	125.23306		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.03981			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18753			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17676			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.96393			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20601			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22726			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.25680			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18908			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18753			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.29846			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.22648			0.00	30,000,000	30,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40886			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.39880			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.16842			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	12.97125		100.00000	12.93031			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93887			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93272			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92861			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60580			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.66462			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74294			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.57900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	7.61000	99.20081		7.61000	99.18046			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.74192			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.86088			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.47500	101.89352		8.47500	101.87016			4,276,485,000,000.00	504,600,000	4,439,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.41000	113.65552		9.41000	113.62681			0.00	0	1,099,600,000.00
AIR03	On 09/03/2016	Spot Bond	7.11000	106.69967		7.11000	106.67909			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.00500	105.91355		9.00500	105.88820			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.22704		100.00000	12.19984			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.77500	106.50087		9.77500	106.47326			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.67000	165.37793		2.67000	165.34600			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59122			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.31692			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37680			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14972			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.47550			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	101.26734			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.71610			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14945			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	101.21833			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.71144			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	101.75000			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	101.54826			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	96.78771			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.60000	131.49595		2.60000	298.82172			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	94.19780			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	103.95533			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.74613			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.83416			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	91.64569			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.73701			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.78209			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		100.00000	14.42010		100.00000	14.31186			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.61500	163.18465		2.61500	208.39145			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	24.95313		100.00000	24.79554			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	14.60322		100.00000	14.45594			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	14.70637		100.00000	14.55804			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	14.24223		100.00000	14.09859			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34500			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.11051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.09511			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06439			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.57500	105.25829		8.57500	105.23401			0.00	0	380,000,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89704			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.42522			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.70180			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.10263			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.83299			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.16000	106.17886		9.16000	106.15288			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.32000	105.11413		7.32000	105.09337			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	34.57144		100.00000	34.41941			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.13001			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.42500	105.08091		8.42500	105.05710			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.99905	103.30023		10.99905	102.78144			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.03991	101.80797		11.03991	101.73463			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.06892	101.76929		11.06892	101.70834			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46918			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.09770	101.80520		11.09770	101.66429			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.69082	101.82002		11.69082	101.80010			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50236			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50236			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50243			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.24905	101.23353		11.24905	101.29444			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.19439	102.53493		11.19439	101.74563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		11.03991	101.80797		11.03991	101.73463			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.07793	102.21668		11.07793	101.91250			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23198	97.79821		10.23198	101.52537			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.42942			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40820			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40820			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.01025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.58026	101.26084		10.58026	101.31174			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.20000	101.25097		11.20000	101.22057			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36889			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.12500	75.06234		11.12500	99.16924			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01025			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30347			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.28398		9.28000	101.22903			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.38855			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.97500	71.77946		10.97500	101.49164			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.34923			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.38200			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.38200			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89176			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.33350			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.40259			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01024			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.40259				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33612				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35652				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.40268				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.03118				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.10431				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.99905	103.67081	13.99905	103.16580				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15875	102.42753	15.15875	102.40178				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01667	102.30279	14.01667	102.14051				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.80622				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.80622				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.80622				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.87119				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.57819				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	23.08346	100.00000	23.03967				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.09977	100.00000	21.04866				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.20317	100.00000	19.15664				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.82509				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.82509				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.33181	100.00000	14.29710				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.41827	100.00000	12.38819				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.58943				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.54640				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.77488				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82044			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.08228		100.00000	8.06249			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.08228		100.00000	8.06249			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.66138		2.02000	181.54069			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.93000		98.84939		7.93000	157.84721			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.93000		100.16562		7.93000	158.15532			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.31500		99.14315		8.31500	99.12096			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.59368			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.57500		99.69800		7.57500	99.67753			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51505			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58050			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59185			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62968			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66747			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77284			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.49975		100.00000	22.44524			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.39477			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40244			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43567			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47650			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28771			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38362			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40977			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.97500	103.27706		7.97500	103.25475			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48820			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62747			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.74096		100.00000	15.70241			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.74096		100.00000	15.70241			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	100.00000	6.70371		100.00000	0.00000		500,000,000,000,000.00	5,000,000,000	37,000,000,000.00	
BGL02	On 19/11/2024	Spot Bond	10.84000	99.96992		10.84000	99.96910		27,100,000,000,000.00	2,500,000,000	13,000,000,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.75353			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00446			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.28500	68.80641		8.28500	105.54505			0.00	0	4,630,200,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.57846			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.59745			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.96669			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94945			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.94074			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94527			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.93764			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.91712			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.88860			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	63.60773		100.00000	63.45195			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.52706			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54197			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.79442			0.00	0	0.00
BTC003		On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77773			0.00	0	0.00
BTC004		On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.56672			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.57758			0.00	0	0.00
BTC006		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.88268			0.00	0	0.00
BTC007		On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.77975			0.00	0	0.00
BTC008		On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.69426			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	27.91330		100.00000	27.84569			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30052			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.97975			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.12500	109.36826		9.12500	109.34131			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.05805			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.02500	102.37839		9.02500	102.35343			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.17500	99.73521		12.17500	99.70265			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.43222			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.13500	104.77772		11.13500	104.74688			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.06274			0.00	280,000,000	382,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.01500	100.95726		9.01500	100.93268			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.35735			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.57500	100.76066		11.57500	100.72986			0.00	0	100,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95462			0.00	127,600,000	31,900,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.86898			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.24713			0.00	469,200,000	357,300,000.00
CBL22	On 06/05/2020	Spot Bond	9.91000	94.45764		9.91000	94.43240			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.78000	121.06372		9.78000	121.03214			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.06000	114.47266		10.06000	114.44196			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.94000	116.73847		8.94000	116.71026			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.23198			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.32500	102.58559		11.32500	102.55438			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.12198			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.09561			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.23482			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45368			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.66833			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17971			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.90220			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20391			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.25009			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.30329			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.93061			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92673			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.08794			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31250			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.05126			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	103.85125		10.11000	103.82342			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	121.41452		2.76000	121.39087			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	118.52667		3.14000	121.32022			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	101.80266		8.25000	101.77993			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.81000	128.92055		2.81000	123.04627			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	126.50739		2.40000	120.74442			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.82945			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.36000	101.03658		8.36000	101.01385			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.61831			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63265			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.41000	101.10862		8.41000	101.08573			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.41000	101.10862		8.41000	101.08573			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.46000	104.26397		8.46000	104.24037			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34349			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47672			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.72759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72759			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.07653			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.36146			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.88336			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87567			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.18385		9.35000	102.15848			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.18385		9.35000	102.15848			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.86371			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.86333			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	62.50500			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.43706			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26033			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32583			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32928			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26033			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26033			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.31374			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.12319			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.71696			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.23041			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.23041			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.23041			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61730			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.90500	104.05705		8.90500	104.03201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.29041			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52171			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62305			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61559			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67405			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88244			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.83560			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85655			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.39781			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.59505			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.41840			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20942			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20293			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.56125			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.21344			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55827			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32962			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.75022			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21720			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31524			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09786			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43181			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21725			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21725			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20502			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.17443			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.74882			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.51118			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.61336			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.24429			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.70844			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.85992			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09452			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.54500	96.36957		10.54500	94.76568			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.06500	95.75963		11.06500	96.25544			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15239			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.43659			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09241			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54164			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.42631			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.42509		8.80500	100.42937			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26449			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54696			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	124.09514			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.32139			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34444			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.43353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.37454			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.74769			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.90069			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	79.39388			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.49848			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15239			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	113.19813			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	113.23112			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46479			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.65889			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15898			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.88910			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.56018			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.20396			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.39053			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46033			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.17306			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12607			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.44257			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.71859			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.83457			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	100.40335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52435			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.15366			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.15231		10.55000	101.57432			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.72500	106.12736		9.72500	106.56801			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.24359			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29703			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.86500	107.60002		11.86500	108.13076			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.32049			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.89500	107.98615		11.89500	107.81675			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.32500	107.45432		10.32500	107.30745			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.32049			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.50257			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.52559			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.40742			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.43353			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.26449			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20108			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.21000	104.77511		9.21000	104.64488			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41704			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.39514			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	101.71866		10.55000	101.68977			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	101.79068		11.00000	99.05348			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.56541			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.41817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56314			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.65500		104.14734		11.65500	103.98451			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.55318			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.26449			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	92.14996			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.34905			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.30031			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.82578			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64494			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52040			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.70936			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.55078			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.68941		7.01000	40.30050			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	166.32588			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	8.31500		99.14315		8.31500	142.51834			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.93000		35.86110		7.93000	157.84721			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.93000		36.29103		7.93000	158.15532			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.56707			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.51206			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89850			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89850			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.35896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.27219			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28929			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88642			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28756			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54164			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.17368			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23371			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22603			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23371			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.81660			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.81121			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.09945		8.87000	105.40866			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.37500	105.98192		8.37500	105.95816			18,425,000,000.00	2,200,000	1,002,800,000.00
COJ05	On 05/06/2023	Spot Bond	9.85000	118.95135		9.85000	118.92010			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.12000	107.47834		8.12000	107.45497			64,960,000,000,000.00	8,000,000,000	4,000,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.42000	108.05548		9.42000	108.02801			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.50500	108.69936		9.50500	108.67178			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.85500	96.97468		9.85500	96.94905			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.66000	98.05284		10.66000	98.02487			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.66000	95.80723		10.66000	95.78006			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.73005			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.79702			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.65708			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.86522			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.19065			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59384			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.18500		99.66284		11.18500	103.15342			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.25529		100.00000	13.22283			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.56364		100.00000	4.54923			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.49788		100.00000	13.45528			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.45414			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.70000		99.73162		7.70000	98.81334			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.94790			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.87757			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33567			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		47.67926		100.00000	47.32139			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47586			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.89733			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	103.08075			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.38779			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.00708			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.07658			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.65583			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.87694			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.86226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.44120			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.39655			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.41000	106.87167		8.41000	106.84762			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21000	110.33396		7.21000	110.31261			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.20500	107.84655		8.20500	107.82299			159,177,000,000.00	19,400,000	1,518,300,000.00
DV23	On 27/02/2023	Spot Bond	8.90500	108.57075		8.90500	108.54505			30,277,000,000.00	3,400,000	1,448,400,000.00
DV24	On 18/02/2024	Spot Bond	9.13500	105.83751		9.13500	105.81182			0.00	0	65,000,000,000.00
DV29	On 18/02/2029	Spot Bond	9.32500	108.56630		9.32500	108.53941			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28876			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19690			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92013			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18516			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.11238			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17037			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98440			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.69000	130.41923		7.69000	130.39249			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.66437			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.87612		0.20000	136.78604			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.37726		2.04000	123.49635			4,940,500,000,000.00	2,410,000,000	4,905,000,000.00
EL29	On 19/11/2029	Spot Bond	2.05000	110.99771		2.05000	110.97820			8,405,000,000,000.00	4,100,000,000	6,600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.03000	112.40951	2.03000	112.38982				10,759,000,000,000.00	5,300,000,000	16,750,000,000.00
EL31	On 02/06/2031	Spot Bond	2.18000	103.11937	2.18000	103.10087				16,568,000,000,000.00	7,600,000,000	32,600,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.31000	108.66949	9.31000	108.64262				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.16000	109.36706	9.16000	109.34000				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.71000	102.48084	9.71000	102.45400				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.95000	94.23976	9.95000	96.43039				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10000	105.22707	10.10000	103.58770				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.03522				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.78971				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.37601				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.25186				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.24211				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.65620				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98181				0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.22935				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	63.79248	100.00000	63.59113				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	98.64865	100.00000	98.91599				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	86.89027	100.00000	86.69761				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.57713	3.00000	129.57219				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.10000	105.97594	11.10000	105.94484				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.35316				0.00	0	500,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.29795				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.17711				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	9.55500	98.40414		9.55500	98.37891			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.95693			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.81803			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.01999			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	100.02127			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37893			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01962			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02041			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01946			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02012			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01830			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01804			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.10000	102.19127		7.10000	102.17169			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.51500	105.89567		7.51500	105.87421			48,096,000,000.00	6,400,000	10,109,400,000.00
ES23	On 25/01/2023	Spot Bond	8.28500	113.20207		8.28500	113.17709			1,906,197,058,500.00	230,078,100	4,940,202,100.00
ES26	On 02/04/2026	Spot Bond	8.64000	95.37104		8.64000	95.34887			260,064,000,000.00	30,100,000	3,200,000,000.00
ES33	On 15/09/2033	Spot Bond	9.35000	85.08459		9.40000	84.68034			96,354,555,000,000.00	10,305,300,000	38,901,300,000.00
ES42	On 25/04/2042	Spot Bond	9.48000	91.04933		9.48000	91.02616			0.00	0	46,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.98015			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.97937			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.88072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66729			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13531			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43961			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.31342			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.79439			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.69337	100.00000	10.66747				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.40691	100.00000	10.38170				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.34865			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.90176			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.50546			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.60995			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.07500		101.56541	9.07500	101.54078				0.00	0	3,033,333,300.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.30430			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30423			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.48837			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.96335			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.77276			0.00	3,000,000,000	1,500,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.80219			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.91000		105.24736	9.91000	105.03454				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.77500		108.89366	10.77500	108.86244				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43634			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		132.44180	2.11000	133.30667				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.89302	2.15000	280.36986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.38000		104.67744		2.38000	111.25078			0.00	0	2,100,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.40000		102.63039		2.40000	161.41301			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.24000		120.23341		2.24000	219.75095			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.35000		107.20739		7.35000	107.18601			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.78900		63.61677		7.78900	62.97399			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45200		40.74996		9.45200	39.84066			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		39.44742		9.69000	38.52190			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		77.99145		100.00000	77.82516			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		80.31110		100.00000	80.14853			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	102.15043			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.51397			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31255			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43962			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41817			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	101.35212			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.58742			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	101.39514			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.98391		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48263			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82407			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77057			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	19.01836		100.09221	18.97174			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26756			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.51182			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68406			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.97689			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40854			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42406			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30164			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32599			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.73234			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30294			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	58.89705		13.22500	58.87600			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22910			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23064			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.80813			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28602			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.61000	96.24938		3.61000	99.55640			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34137			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34137			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.92943			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15239			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.36847			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.26449			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23526			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30473			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44427			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.16819			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30158			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.53814			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.65583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.31370			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.62304			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22140			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.32599			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.32599			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.28777			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.98980			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.04342			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17368			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81983			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.39974			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80298			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.15558			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78021			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78232			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71053			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64566			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71053			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64306			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.26954			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.40706		8.75000	97.76629			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.14117			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.54999		100.00000	9.51985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		8.72556	100.00000	8.69802				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.16588				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.47605	100.00000	1.46840				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.09537				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.66178	100.00000	22.49169				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.23985				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		0.41953	100.00000	0.41390				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.72379	100.00000	20.56823				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.23981				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.67520	100.00000	9.60258				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.23922				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.22710				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.30810				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.28916				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.92000		99.34831	2.92000	126.51615				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.16358				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.16143				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.16143				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.41315				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.40544				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.61452				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.47668				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		117.10714	3.45000	122.28715				0.00	0	0.00

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	101.43022			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44416			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.50000	107.66738		3.50000	121.89662			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.48000	105.28282		3.48000	122.05266			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.69000	102.31065		2.69000	127.57821			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.76000	101.54795		2.76000	134.80725			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53435			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.25046			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42096			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.18930			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.65008			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59128			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36134			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35981			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.49359			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24415			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.51224		100.00000	10.48650			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	25.45427		100.00000	25.39193			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	61.51094		100.00000	61.31890			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.91465		100.00000	16.86126			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000	151.23121		4.83000	151.19331			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.64329			0.00	59,600,000	14,900,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.70485			0.00	0	0.00



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	101.02686			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.93106			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.97721			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.73001			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.90300	84.20304		1.90300	108.33001			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.38000	103.67495		2.38000	136.13754			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.55987			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.75470		10.38000	100.72665			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.75470		10.38000	100.72665			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
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.45566			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.52000	101.19998		2.52000	109.85032			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.55000	209.42468		2.55000	210.30760			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.49000	110.45636		2.49000	110.43563			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79794			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.58000	208.53715		2.58000	209.42053			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.51697			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.46500	110.41525		2.46500	110.39460			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.58000	108.71154		2.58000	108.69087			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96005			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.85500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21621			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.68500	107.33930		2.68500	106.69728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.70000		113.96215		2.70000	260.89840			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.75000		112.01111		2.75000	259.07662			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.39500		96.92636		2.39500	97.26461			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.78000		159.43207		2.78000	203.62359			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		125.18517		2.66000	270.20440			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.79867		2.16000	280.16614			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		123.21852		2.88000	265.95793			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.58000		101.93768		2.58000	129.31718			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.46983			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		133.33032		2.11000	129.23060			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65127			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.91150			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.30045			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36000		110.00322		2.36000	109.98298			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.16548		104.97509	20.11391			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.48709		101.07593	24.42654			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.38775		100.44759	16.34746			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.78828		100.76967	22.73208			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.07000		117.82161		2.07000	117.80077			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	2.32500		97.66615		2.32500	111.80875			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.62870			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35500		97.40003		2.35500	111.50402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.96423			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.92890		2.36000	349.85517			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.16958			0.00	201,600,000	50,400,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.80606			0.00	169,600,000	42,400,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.54000		102.26772		6.54000	102.24977			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.55000		102.17167		7.55000	102.15075			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87500		103.06098		7.87500	103.03899			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.02500		108.26332		8.02500	108.23992			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.51000		102.05612		8.51000	102.03262			75,739,000,000.00	8,900,000	1,308,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.74000		101.20468		8.74000	101.18089			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.34500		92.63592		9.34500	92.61255			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43000		113.20242		9.43000	113.17393			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.75000		100.69373		9.75000	99.49522			0.00	0	1,190,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.10500		97.51280		10.10500	97.48668			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.08500		81.13986		10.08500	81.11793			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.07982			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.11866			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.13417			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.17292			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.23496			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.28147			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.48288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.96572			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.96399			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.96364			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.96251			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.96087			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.95950			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	99.95348			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.97648			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12829			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.77500	102.50218		8.77500	102.47799			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
GPT31	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55890			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	100.42356			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.43236			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.44936			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47042			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49965			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	101.50853			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.71634			0.00	0	60,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70554			0.00	0	0.00

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	102.45148			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.58981			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.43371			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.93836			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.13426			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	99.89566			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.99652			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.28293			0.00	268,000,000	67,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55669			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87826			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.34878			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.30919			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.31282			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59756			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56416			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.61755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	7.29351	101.66359		7.29351	98.04968			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64500			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.29401	101.27098		8.29401	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.68026			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.74442	101.30705		8.74442	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.72334			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69497			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79299			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82043			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22360			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.80500	104.66659		8.80500	104.64209			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93000	111.13436		7.93000	111.11088			76,921,000,000.00	9,700,000	930,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	131.60572		1.97000	284.06805			49,644,000,000,000.00	25,200,000,000	9,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	134.51880		1.97000	290.35586			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.37500	101.65071		9.37500	101.62540			30,000,000,000.00	3,200,000	3,823,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.28500	102.44557		9.28500	102.42031			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	90.77307		100.00000	90.54726			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.70703		100.00000	23.64897			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	59.78315		100.00000	59.63833			0.00	0	0.00

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		28.56933	100.00000	28.50012				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.73657	100.00000	16.69603				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		92.23111	100.00000	92.00168				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.39498	1.71500	118.21272			44,463,500,000,000.00	26,155,000,000	89,201,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.76000		125.92545	1.76000	125.90430			66,223,520,000,000.00	37,627,000,000	82,314,000,000.00	
I2046	On 31/03/2046	Spot Bond	1.80000		126.33232	1.80000	126.31091			176,968,260,000,000.00	98,315,700,000	84,205,500,000.00	
I2050	On 31/12/2050	Spot Bond	1.74000		138.73775	1.78000	137.34864			79,260,480,000,000.00	45,552,000,000	53,012,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.65000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.24000		102.86926	7.24000	102.84931			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.87227			0.00	140,400,000	535,100,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.77592			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.96000		103.59332	7.96000	103.57099			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.67500		108.44596	7.67500	108.42340			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.78000		102.85659	7.78000	102.83525			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.30640			0.00	140,400,000	35,100,000.00	
IBL34	On 31/01/2017	Spot Bond	1.53000		101.59582	1.53000	130.75165			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.18000		104.60605	2.18000	132.70368			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.13397			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.62911			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	7.79500		103.96516	7.79500	103.94331			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.60303			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.33357			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.15141			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.40500	101.91170		8.40500	101.88877			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.88000	95.85831		8.88000	95.83568			36,408,000,000.00	4,100,000	2,393,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12086			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.87500	99.38281		7.87500	99.36173			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.93000	103.44189		8.93000	103.39389			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22683			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.35559			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	101.15550		7.90000	101.13421			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.18500	102.19150		8.18500	102.16923			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.39187			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01223			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.44500	104.42472		7.44500	104.40398			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.14500	106.08777		8.14500	106.06476			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.35500	108.07902		9.35500	108.05218			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.98447			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48304			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39158			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.39977			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.40782			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00609		100.00000	0.00607			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60879			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.54133			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.56000	99.62448		8.56000	99.60155			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.42276		5.00000	100.40929			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.42276	5.00000	100.40929				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.50076	5.00000	101.48714				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.42148	5.00000	100.40785				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.72470	4.00000	100.71368				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	102.70820	4.00000	100.34878				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.48566	100.00000	31.38736				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.30804	100.00000	31.21028				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.30804	100.00000	31.21028				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	105.82673	9.20000	105.80058				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.15365				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.15365				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.02199				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.57555	100.00000	8.55454				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.00709				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	84.29561	100.00000	84.10138				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.71000	101.63659	8.71000	101.61300				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.83192				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.51979	100.00000	13.48704				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	61.51094	100.00000	61.31890				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	9.80174	100.00000	9.75864				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	99.93424	100.00000	99.66560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA447	On 18/11/2014	Spot Bond	6.25000		99.98288		6.25000	99.91446			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.89737		6.25000	99.79494			0.00	0	0.00
INA449	On 02/12/2014	Spot Bond	6.25000		99.77789		6.25000	99.67571			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.65870		6.25000	99.55677			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		99.04483		6.40000	98.94173			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		98.92457		6.40000	98.82172			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.45000		98.79537		6.45000	98.69199			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.45000		98.67478		6.45000	98.57166			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.55449		6.45000	98.45161			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.43449		6.45000	98.33186			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.31478		6.45000	98.21240			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27029			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.99905		102.73849		10.99905	102.37389			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.99905		101.49214		10.99905	101.47226			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.37402			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.01892			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34807			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.82936		6.50000	100.81164			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37978			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30803			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.68553			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.32599			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.29266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03343			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01971			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26503			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.14338			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.89560			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	103.14630			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.58680			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60122			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15315			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.33612			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47560			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.74712			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.16803			0.00	0	0.00
IP272U		On 13/01/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.89890			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75686			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.76660			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.47000	101.58270		8.47000	101.55956			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00173			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.02523			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.04092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69615			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.73122			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.95374			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.40000		99.83160		9.40000	99.80668			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32990			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.36500		104.91465		8.36500	104.89090			65,247,000,000.00	7,800,000	2,047,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.89856			0.00	230,000,000	57,500,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.84025			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.25635			0.00	0	400,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.80608			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39769			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.42000		105.50458		8.42000	105.48081			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.00469			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.73897			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000		97.51552		3.27000	126.51723			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.58000		141.60411		3.58000	141.57327			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11705			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.76524			0.00	0	100,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.59505			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.18765			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.71500		97.79204		3.71500	98.62423			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71500		97.71052		3.71500	104.95600			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.70238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.09217			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.02500		111.29882		10.02500	111.26875			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.65366			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.68000		140.05714		3.68000	140.02628			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.25000		99.74381		6.25000	99.64170			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000		99.62470		6.25000	99.52284			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000		99.13091		6.40000	99.02763			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000		99.01044		6.40000	98.90741			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000		98.89026		6.40000	98.78749			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.45000		98.88169		6.45000	98.65758			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.45000		98.64038		6.45000	98.53733			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000		98.52017		6.45000	98.41737			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.40025		6.45000	98.29770			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.28063		6.45000	98.17832			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.13228			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03048			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.75782			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85778			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96425			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87515			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.62512			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76216			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77191			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72802			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61362			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41868			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28226			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01877			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.85756			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.85907			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.99278			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74889			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50669			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37549			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.19245			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05100			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.07760			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.07760			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.74500	103.72847		8.74500	105.18382			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.78147		100.00000	13.72966			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.83266		100.00000	10.78501			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62412			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.98000	103.10877		8.98000	104.77823			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42661			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26153				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.03163				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.48635				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.68959				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.22000	104.95292	7.22000	100.67723				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.26315				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	82.34806	100.00000	82.16546				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.41183				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	86.42822	100.00000	86.22722				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.46039				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	40.76179	100.00000	40.66304				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.13943				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	98.64865	100.00000	98.91599				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	97.59358	100.00000	97.33334				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	85.01842	100.00000	84.82387				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	89.55894	100.00000	89.35400				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	83.95723	100.00000	83.76771				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	94.27067	100.00000	94.03141				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39243				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.44299				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.58510				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	53.74491	100.00000	53.61471				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.85112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.38397			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.31000	141.38658		8.31000	141.35478			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30600			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19029			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.37600			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60606			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16794			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.13393			0.00	0	700,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37642			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47500	100.09449		8.47500	100.07192			103,395,000,000.00	12,200,000	3,711,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.52500	75.47176		8.52500	98.40236			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.06000	102.85227		9.06000	102.82751			55,266,000,000.00	6,100,000	645,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.95845			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.74000	105.58367		9.74000	105.55623			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.13238			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.86335			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.98172			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.12339			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.84642			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.65144			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.10112			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69750			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.63462			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000	44.43184		100.00000	44.09469			0.00	0	40,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ063	On 13/02/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221				1,920,000,000,000,000.00	19,200,000,000	36,000,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.39182				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.40210				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.34923				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77337				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.35862				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.89085				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.21964				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.58601				0.00	0	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.12478				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.61804				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.72933				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.24676				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.20844				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.21323				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		82.34270	100.00000	82.16053				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		37.77607	100.00000	37.68355				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		91.68766	100.00000	91.45729				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.18064	100.00000	18.10070				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.32279	100.00000	22.15523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.46793		100.00000	22.29928			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		19.76687		100.00000	19.61850			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.40500		103.11058		8.40500	103.08726			19,331,500,000.00	2,300,000	552,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.42500		102.57806		8.42500	102.55481			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.44461			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.34874			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.70810			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.86650			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.69987			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.82578			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.61000		102.73104		7.61000	102.70997			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.39500		106.69888		8.39500	106.67504			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23500		107.68740		9.23500	107.66098			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.21000		104.16423		6.21000	104.14658			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.12639			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.16518			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.23000		105.46132		9.23000	105.59888			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.39000		102.37670		7.39000	102.35618			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.73021			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.53500		104.68154		8.53500	104.65763			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.30057			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.11000		108.38728		9.11000	106.21639			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.93515		100.00000	15.89612			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.94557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02		On 31/05/2017	Spot Bond	8.23500	104.54328	8.23500	104.52023			0.00	0	140,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.34000	104.52207	7.34000	104.50161			0.00	0	970,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.22500	107.98328	8.22500	107.95963			0.00	0	810,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.15503	100.89771	6.14001			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.23732	100.61875	6.22212			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	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.07436			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.08103			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.08858			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.59750	100.00000	0.59605			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.59750	100.00000	0.59605			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.72000	97.38976	8.72000	97.36718			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	101.12686	7.59000	101.10639			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.75000	105.02046	8.75000	104.99602			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.56000	105.50357	8.56000	105.47914			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.98418			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.05500	105.80779	9.05500	105.78190			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.08115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond	8.92000	105.52599		8.92000	105.39957			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81109			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.01463			0.00	0	14,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65343			0.00	13,000,000	13,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.69010			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08451			0.00	10,000,000	10,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03455			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.09532			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	100.00000	19.40733		100.00000	19.25844			8,000,000,000,000.00	80,000,000	80,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.94000	104.70525		6.94000	104.68551			16,656,000,000.00	2,400,000	682,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.54370			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.22500	114.56076		8.22500	114.53525			55,930,000,000.00	6,800,000	1,579,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.48500	37.11734		10.48500	37.10720			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.14000	101.83208		7.14000	101.81273			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83017			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.65653			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.57000	103.70005		7.57000	103.67876			0.00	0	1,870,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14511			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17344			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73434			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93782			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75896			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.71038			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.03346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.60470			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	100.46765			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.42673			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	89.37598			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.06064			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.02042			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.21557			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15353			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.63458			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.11550			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.09973			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.09896			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.35779			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.26449			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.65500		107.24163		9.65500	107.69095			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.25680			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.69000		105.97684		9.69000	106.57226			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.26449			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.13825			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17818			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.27679			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.29217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	7.93000	103.85877		7.93000	103.83646			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.71770			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.60500	106.17072		9.60500	106.44513			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.86420			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.83214			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77808			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.62500	110.67965		11.62500	110.64566			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	107.74500			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.36864			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	170.49296		2.17000	170.46240			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	95.41086		2.60000	138.16632			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.28000	107.74739		8.28000	107.72363			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29494			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.91000	106.49758		8.91000	106.47208			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.88719			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.02115			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.89363			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88965			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.89206			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.11000	106.46190		9.11000	108.11573			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.88971			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.88724			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.88885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.31000	106.42648		9.31000	106.39986			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88412			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.88564			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	99.88484			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.85510			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.86490			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.88243			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.08500	119.83557		8.08500	119.80962			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.96000	119.05321		8.96000	119.02439			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.06500	176.03818		2.06500	176.00713			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.75000	124.64618		9.75000	124.61377			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.07209			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.90036			0.00	140,000,000	70,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24990			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.62297			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.82364			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.98664			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.48846			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	19.11075		100.00000	19.06446			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	58.48594		100.00000	58.34426			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.23000	102.05958		7.23000	102.03966			0.00	0	8,229,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	21.96059		100.00000	21.90739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		90.35904		100.00000	90.14235			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.11914			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.48767			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.47903			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.38079			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68170			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20576			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21078			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.57265			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.21000		106.88891		9.21000	106.75072			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.43121			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44306			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44839			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46024			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51113			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52296			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40368			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.73000		43.13176		7.73000	43.12282			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.24000		108.12019		6.24000	108.10183		71,801,599,584,000.00	11,506,666,600	09,527,066,600.00	
R158P	On 15/09/2015	Spot Bond	6.36000		94.99294		6.36000	94.97651			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.46000		114.31009		6.46000	114.29001		231,117,266,882,000.00	35,776,666,700	84,610,766,700.00	
R159P	On 15/09/2016	Spot Bond	6.29000		89.33811		6.29000	89.32282			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.87000		124.59016		7.91000	124.21424		9,579,548,527,890,000.00	17,223,447,000	77,862,200,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.65000		40.35551		7.65000	40.34723			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.57000		37.81632		7.57000	37.80865			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		290.62462		1.66000	290.57654		14,707,268,000,000.00	8,859,800,000	25,961,300,000.00	
R201	On 21/12/2014	Spot Bond	5.62500		103.86280		5.63500	103.84594			0.00	0	447,000,000.00
R202	On 07/12/2033	Spot Bond	1.75000		235.80270		1.75000	235.76311		6,295,477,300,000.00	3,597,415,600	49,954,735,000.00	
R2023	On 28/02/2023	Spot Bond	7.63500		102.39105		7.65500	102.24826		2,680,627,885,500,000.00	51,097,300,000	02,760,800,000.00	
R203	On 15/09/2017	Spot Bond	6.65000		105.51968		6.67500	105.43560		1,960,029,674,925,000.00	94,741,304,500	02,229,200,000.00	
R2030	On 31/01/2030	Spot Bond	8.32000		99.66159		8.32000	99.63951		1,490,950,656,000,000.00	79,200,800,000	18,957,700,000.00	
R2032	On 31/03/2032	Spot Bond	8.49000		98.95667		8.49000	98.93406		973,378,500,000,000.00	14,650,000,000	02,106,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.60500		101.51021		8.60500	101.48697		242,919,150,000,000.00	28,230,000,000	34,867,000,000.00	
R204	On 21/12/2018	Spot Bond	6.95000		106.97171		6.97500	106.86210		1,563,055,863,885,000.00	24,900,124,300	27,928,103,000.00	
R2044	On 31/01/2044	Spot Bond	8.69500		103.19680		8.69500	103.17294		643,430,000,000,000.00	74,000,000,000	70,009,500,000.00	
R2048	On 28/02/2048	Spot Bond	8.68500		102.61501		8.68500	102.59091		1,843,907,139,000,000.00	12,309,400,000	44,386,115,000.00	
R207	On 15/01/2020	Spot Bond	7.20500		102.67923		7.23000	102.55326		329,456,550,500,000.00	45,726,100,000	35,830,827,100.00	
R208	On 31/03/2021	Spot Bond	7.39000		97.71242		7.41000	97.59482		4,510,706,065,029,000.00	10,379,711,100	85,749,800,000.00	
R209	On 31/03/2036	Spot Bond	8.47500		79.04964		8.52500	78.62626		698,236,605,000,000.00	82,387,800,000	66,366,087,100.00	
R210	On 31/03/2028	Spot Bond	1.68000		175.12236		1.68000	175.09325		8,400,000,000,000.00	5,000,000,000	31,368,600,000.00	
R211	On 31/01/2017	Spot Bond	0.92000		132.47936		0.83000	132.71456		99,102,768,000,000.00	07,720,400,000	68,172,000,000.00	
R212	On 31/01/2022	Spot Bond	1.61000		137.72833		1.61000	137.70576		16,833,355,000,000.00	10,455,500,000	87,401,355,200.00	
R213	On 28/02/2031	Spot Bond	8.33500		89.75142		8.37500	89.40904		2,411,257,899,315,500.00	89,293,089,300	12,956,599,900.00	
R214	On 28/02/2041	Spot Bond	8.62500		79.46029		8.62500	79.44176		2,692,391,212,500,000.00	12,161,300,000	98,944,500,000.00	
R227C	On 15/03/2015	Spot Bond	6.52000		97.96996		6.52000	97.95281			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.36000		94.99294		6.36000	94.97651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.28000	92.15959	6.28000	92.14385	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.29000	89.33811	6.29000	89.32282	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	5.64000	99.50797	5.64000	99.49267	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.43000	96.35052	6.43000	96.33386	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.30000	93.47732	6.30000	93.46148	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.28000	90.65060	6.28000	90.63529	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.34000	87.78418	6.34000	87.76922	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.65000	84.42847	6.65000	84.41338	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.70000	81.58959	6.70000	81.57490	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.98000	78.18188	6.98000	78.16723	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.96000	75.60505	6.96000	75.59092	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.94000	73.12729	6.94000	73.11366	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.93000	70.70963	6.93000	70.69647	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.19000	67.38932	7.19000	67.37631	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.17000	65.12724	7.17000	65.11471	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.33000	62.23698	7.33000	62.22474	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.30000	60.15991	7.30000	60.14813	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.27000	58.16902	7.27000	58.15767	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.24000	56.26030	7.24000	56.24937	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.20000	54.47513	7.20000	54.46461	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.16000	52.76701	7.16000	52.75687	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.85000	47.79645	7.85000	47.78640	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.81000	46.17022	7.81000	46.16056	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.77000	44.61653	7.77000	44.60724	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond		7.73000	43.13176		7.73000	43.12282			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.69000	41.71250		7.69000	41.70390			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.65000	40.35551		7.65000	40.34723			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.61000	39.05775		7.61000	39.04978			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.57000	37.81632		7.57000	37.80865			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91226			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.05760			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95687			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.80548			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.49174		100.00000	20.44210			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.98504		100.00000	24.92386			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	51.20726		100.00000	50.98208			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.27298			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.45226			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.81530			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01684			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.59929			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.28869			0.00	70,000,000	70,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.78501			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.27510			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47584			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.70645			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.54528			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86301			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.60915			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	99.80716			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.06072			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.36032			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.94926			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.51859			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53322			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.30589			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.27546			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.69827		12.35000	105.66386			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.31622		100.00000	13.28396			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.64097			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.52303			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.85398			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24221			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.28100		100.00000	4.27052			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	34.31342		100.00000	34.23029			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.49509		100.00000	12.47978			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.92999		100.00000	24.86960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.04243			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.49036			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.71000		106.87813		8.71000	106.85309			25,259,000,000.00	2,900,000	859,900,000.00
RW23	On 10/12/2023	Spot Bond	8.90500		107.90659		8.90500	107.88091			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.60500		91.29059		9.60500	109.37543			0.00	0	294,700,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.63110			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.66000		105.65033		7.66000	105.62875			0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.87170			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.72500		106.95215		8.72500	106.92720			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.56986			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.74743			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.43073			0.00	1,293,750,000	862,500,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.57722			0.00	271,500,000	108,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.56738			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.89000		101.23116		6.89000	101.21253			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.47500		100.69114		8.47500	100.66818			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.70000		106.92221		7.70000	106.89990			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.71118		7.96000	106.68817			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.49000		107.09317		7.49000	107.07141			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.07500		101.89626		8.07500	101.87399			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.63500		106.97508		7.63500	106.95294			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.82000		106.82473		7.82000	106.80209			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99773			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.72500	104.35320		7.72500	104.33134			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05379			0.00	4,000,000,000	2,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20362			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.12713			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.88000	110.51142		8.88000	110.48519			0.00	0	500,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.81000	101.74083		9.81000	101.71392			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.02114			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.19168			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.11083			0.00	134,800,000	33,700,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.23765			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.55500	101.04132		8.55500	101.01833			165,967,000,000.00	19,400,000	2,418,600,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.81161	100.00000	15.77681				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.19500	108.21911		9.19500	108.19268			0.00	0	3,608,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66396			0.00	200,000,000	100,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.70500	103.73318		8.70500	103.70903			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.82000	88.84200		9.82000	88.81886			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.33039			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.56000	105.89039		9.56000	105.86337			0.00	0	1,520,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20062			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23329			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.71000	110.83973		9.71000	104.08321			0.00	0	2,091,100,000.00
SBS4	On 16/11/2021	Spot Bond	9.11000	97.47440		9.11000	97.45042			39,173,000,000.00	4,300,000	94,100,000.00
SBS9	On 07/07/2016	Spot Bond	7.46000	110.15345		7.46000	110.13153			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.19000		129.51610		2.19000	279.55599			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500		102.96215		1.47500	130.90455			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.90019			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75594			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.74096		100.00000	15.70241			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		164.82975		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000		115.17886		2.10000	129.18008			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.82936		6.50000	100.81164			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.71867			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.08582			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.61131			0.00	127,600,000	31,900,000.00
SHS05	On 29/06/2017	Spot Bond	8.70500		103.50579		8.70500	103.48169			19,151,000,000.00	2,200,000	262,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.34235			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08711			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20293			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.10309			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		20.97152		100.00000	16.73657			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		66.01003		100.00000	65.80394			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32408			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		23.76524		100.00000	23.70703			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.25153		100.00000	32.14974			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		26.37755		100.00000	26.29520			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.01500		104.72264		9.01500	104.59518			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64941			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05401			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.71000		105.57801		7.71000	105.55631			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.57500		103.00465		8.57500	102.61613			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.07500		101.89626		8.07500	101.87399			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.94253			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16276			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.43378			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.93970			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.93805			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.12126			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.77500		106.52505		7.77500	106.50286			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.69894			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97174			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.68915			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.96000		96.94839		8.96000	96.92505			109,312,000,000.00	12,200,000	141,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74232			0.00	255,200,000	63,800,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.21453			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48254			0.00	127,600,000	31,900,000.00
SSN004		On 31/03/2021	Spot Bond	9.01800	90.11090		9.01800	90.08906			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.51000	92.40181		8.51000	92.38065			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.88000	103.74920		6.88000	103.72977			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.49000	97.39458		8.49000	97.37258			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35300			0.00	255,200,000	63,800,000.00
SSN009		On 15/09/2017	Spot Bond	7.85500	102.44528		7.85500	102.42348			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46500	109.99575		2.46500	110.39460			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.92500	102.45274		7.92500	103.52486			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.78092			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.51000	111.33803		9.51000	111.30977			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53311			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.72500	79.47798		9.72500	79.45714			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.60230			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.26881			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.66066			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.21505			0.00	268,000,000	67,000,000.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.73824			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.47785		0.00000	98.61958			0.00	0	0.00
SY1142		On 14/11/2014	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
SY1143		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	2,800,000,000	700,000,000.00
SY1150		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.54793			0.00	0	0.00
SY1151		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89690			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.68019			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77616			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.63572			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.62527			0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89658			0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82787			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77602			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.63929			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.62638			0.00	4,000,000,000	4,000,000,000.00
SY1192	On 13/02/2015	Spot Bond	100.00000	80.93126		100.00000	80.75221		1,500,000,000,000,000.00		15,000,000,000	5,000,000,000.00
SY1193	On 17/12/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	100.00000	94.55960		100.00000	94.31530			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1198	On 18/02/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.70000	106.48061		6.70000	106.46133			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.52000	104.57534		8.52000	104.55137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		44.14049	100.00000	44.03355		0.00		0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.55478		0.00		0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.28483		0.00		0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.54146		0.00		0	0.00	
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.96444		0.00		0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.08764		0.00		0	0.00	
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.14196		0.00		0	0.00	
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.94742		0.00		0	0.00	
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.72649		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.40022		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.71000		104.21692	7.71000	104.19549		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.57977		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.59526		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.62181	7.83000	102.60039		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.57124		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.59061		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.62971		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.57124		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.59061		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.91616	7.16000	102.37917		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.62854		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.62545		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.69956		0.00		0	0.00	

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	100.68954			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.99064			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95637			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57047			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59526			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.92109		8.73000	102.80167			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56814			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59061			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.44500	98.11956			8.44500	101.87147			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57757			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60506			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63009			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.62158			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63332			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69802			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69495			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	94.57446			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.93730			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94035			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94543			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	99.93928			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93723			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.83000		101.08435		8.83000	102.81091			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93190			0.00	0	0.00

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	99.92533			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.89867			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60585			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.24001		101.06155	6.22475			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.71807			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.40233			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.66871			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.99369			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90937			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.59407			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60192			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.59407			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.60192			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.60585			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58936			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60192			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64509			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.64509			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64509			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70782			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.72349			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70390			0.00	0	0.00

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	101.01639			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.03586			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02807			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.37000		102.61414		7.37000	102.59407			28,006,000,000.00	3,800,000	1,563,600,000.00
TL20	On 22/02/2020	Spot Bond	9.18000		91.57111		9.18000	91.51877			11,016,000,000,000.00	1,200,000,000	1,400,000,000.00
TN17	On 14/11/2017	Spot Bond	7.57500		104.52811		7.57500	104.50665			95,445,000,000.00	12,600,000	27,261,693,400.00
TN20	On 17/09/2020	Spot Bond	9.09000		108.07115		9.09000	108.04461			94,536,000,000.00	10,400,000	22,081,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.12168		100.00000	1.11818			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38500		108.83058		9.38500	108.80301			0.00	0	5,600,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64500		101.38979		9.64500	101.36384			0.00	0	16,940,100,000.00
TN27	On 14/11/2027	Spot Bond	9.68000		94.42321		9.68000	94.39855			144,232,000,000.00	14,900,000	12,847,800,000.00
TN30	On 09/10/2030	Spot Bond	10.07000		110.88846		10.07000	104.50567			0.00	0	1,361,000,000.00
TN40	On 01/10/2040	Spot Bond	10.57500		103.85910		10.57500	102.69770			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.81909			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.92160			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01903			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01962			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.01960			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.02216			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.02768			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.01964			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.96599			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86356			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.88106			0.00	0	0.00

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	95.77167			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	95.50486			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71077		100.00000	9.68490			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.29068			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.36871			0.00	110,800,000	27,700,000.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.41203			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.66301			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.19777			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.88452		100.00000	11.83226			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.85778			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.92629			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.48584			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	97.30917			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.00522			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.78258			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.53955			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.29935			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	96.57601			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	96.30689			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.11924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.66178			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.48355			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.18273			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.86341			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.58472			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.40616			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.25240			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.31563			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.52145			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.49928		100.00000	12.46900			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	88.44739		100.00000	88.24024			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67590			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.60185			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.56518			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	68.09648		100.00000	67.58536			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.61130			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.23037			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.98884			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.91413			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.80142			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62466			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.74806			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.92812			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.57737			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.93431			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.81000		111.25126		8.81000	111.22476			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94321			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.96586			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.16322			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.16828			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.16856			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.03146			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05870			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.85000		113.94634		6.85000	113.92549			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000		243.28833		1.32000	243.25037			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.56000		101.02165		6.56000	101.00393			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.17500		103.93046		7.17500	103.91055			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.53000		105.33337		7.53000	105.31222			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.85500		104.83731		7.85500	104.81536			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.95000		105.05012		7.95000	105.02787			3,774,660,000,000.00	474,800,000	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond	6.19000		96.32539		6.19000	96.30943			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.12000		94.63447		6.12000	94.61880			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.65000		99.83002		5.65000	99.81459			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.19000		96.30943		6.19000	96.29348			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.92000		71.83830		6.92000	71.82480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	28.01718	100.00000	27.96402			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>38,677,282,255,269,000.00</b>	<b>'8,307,234,159</b>	<b>59 553 398 259.00</b>
<b>Grand Total:</b>										<b>38,677,282,595,954,000.00</b>	<b>'8,307,273,361</b>	<b>59 557 386 396.00</b>